Package ‘ADGofTest’

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Type Package
Title Anderson-Darling GoF test
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Description Anderson-Darling GoF test with p-value calculation based on Marsaglia's 2004 paper "Evaluating the Anderson-Darling Distribution"
License GPL
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R topics documented:

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ADGofTest-package Implementation of the Anderson-Darling goodness of fit test.

Description

Implementation of the Anderson-Darling goodness of fit test.

Details
ad.test

Author(s)

Carlos J. Gil Bellosta
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References


Description

Implementation of the Anderson-Darling goodness of fit test.

Usage

ad.test(x, distr.fun, ...)

Arguments

x  a random sample from a possibly unknown continuous distribution
distr.fun a named CDF, such as pnorm, punif, etc.
...  extra parameters for the distribution function above, such as location and scale parameters, etc.

Details

If the distr.fun is provided, the function checks whether x is a iid sample from the distribution described by such CDF. Otherwise, whether they follow a uniform law.

Value

The output is an object of the class htest exactly like for the Kolmogorov-Smirnov test, ks.test. The statistic and p.value fields are the most relevant ones.
Author(s)

Carlos J. Gil Bellosta

References


Examples

```r
set.seed(123)
x <- runif(100)
ad.test(x)$p.value

ad.test(x, pnorm, 0, 1)$p.value

replicate(ad.test(rnorm(100), pnorm)$p.value, 100)
```
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