Package ‘mvnormtest’

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Title Normality test for multivariate variables
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R topics documented:

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mshapiro.test  Shapiro-Wilk Multivariate Normality Test

Description
Performs the Shapiro-Wilk test for multivariate normality.

Usage
mshapiro.test(U)
mshapiro.test

Arguments

U  a numeric matrix of data values, the number of which must be for each sample between 3 and 5000.

Value

A list with class "htest" containing the following components:

statistic   the value of the Shapiro-Wilk statistic.
p.value     the p-value for the test.
method      the character string "Shapiro-Wilk normality test".
data.name    a character string giving the name(s) of the data.

Author(s)

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References


See Also

shapiro.test for univariate samples, qqnorm for producing a normal quantile-quantile plot.

Examples

library(mvnormtest)
data(EuStockMarkets)

C <- t(EuStockMarkets[15:29,1:4])
mshapiro.test(C)

C <- t(EuStockMarkets[14:29,1:4])
mshapiro.test(C)

R <- t(diff(t(log(C))))
mshapiro.test(R)

dR <- t(diff(t(R)))
mshapiro.test(dR)
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