Package ‘mvsf’

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Title Shapiro-Francia Multivariate Normality Test
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Author David Delmail
Maintainer David Delmail <david.delmail@wanadoo.fr>
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multivariate variables.
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mvsf Shapiro-Francia Multivariate Normality Test

Description

An extension of the Shapiro-Wilk multivariate normality test developed by Slawomir Jarek (mshapiro.test) to the Shapiro-Francia normality test.

Usage

mvsf(m)
Arguments

m a numeric matrix of data values, the number of which must be for each sample between 5 and 5000.

Value

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

- statistic the value of the multivariate Shapiro-Francia statistic.
- p.value the p-value for the test.
- method the character string "Generalized Shapiro-Francia test for Multivariate Normality". 
- data.name a character string giving the name of the data.

Author(s)

David Delmail (<david.delmail@wanadoo.fr>)

References


See Also

sf.test for univariate samples; shapiro.test, ad.test, cvm.test, lillie.test, pearson.test for performing further univariate tests for normality; mshapiro.test for performing another multivariate test for normality; qqnorm for producing a normal quantile-quantile plot.

Examples

library(mvsf)
data(EuStockMarkets)

X <- t(EuStockMarkets[15:29,1:4])
mvsf(X)
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