Package ‘mvnormtest’

October 13, 2022

Version 0.1-9
Date 2012-04-04
Title Normality test for multivariate variables
Author Slawomir Jarek
Maintainer Slawomir Jarek <slawomir.jarek@gallus.edu.pl>
Description Generalization of shapiro-wilk test for multivariate variables.
License GPL
Depends stats
Repository CRAN
Date/Publication 2012-04-12 11:49:53
NeedsCompilation no

R topics documented:

mshapiro.test ............................................. 1

Index 3

mshapiro.test  Shapiro-Wilk Multivariate Normality Test

Description

Performs the Shapiro-Wilk test for multivariate normality.

Usage

mshapiro.test(U)
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)

Slawomir Jarek (<slawomir.jarek@gallus.edu.pl>)

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)
Index

* htest
  mshapiro.test, 1
mshapiro.test, 1
qqnorm, 2
shapiro.test, 2