

Package ‘ADGofTest’

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Type Package
Title Anderson-Darling GoF test
Version 0.3
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Author Carlos J. Gil Bellosta
Maintainer Carlos J. Gil Bellosta <cgb@datanalytics.com>
Description Anderson-Darling GoF test with p-value calculation based on Marsaglia's 2004 paper ``Evaluating the Anderson-Darling Distribution"
License GPL
LazyLoad yes
Repository CRAN
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NeedsCompilation no

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ADGofTest-package	<i>Implementation of the Anderson-Darling goodness of fit test.</i>
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Description

Implementation of the Anderson-Darling goodness of fit test.

Details

Package: ADGofTest
 Type: Package
 Version: 0.1
 Date: 2009-06-26
 License: GPL
 LazyLoad: yes

Author(s)

Carlos J. Gil Bellosta

Maintainer: Carlos J. Gil Bellosta <cjgb@datanalytics.com>

References

G. and J. Marsaglia, "Evaluating the Anderson-Darling Distribution", Journal of Statistical Software, 2004

ad.test	<i>Anderson-Darling GoF test</i>
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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

G. and J. Marsaglia, "Evaluating the Anderson-Darling Distribution", Journal of Statistical Software, 2004

Examples

```
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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