

Package: ADGofTest (via r-universe)

October 17, 2024

Type Package

Title Anderson-Darling GoF test

Version 0.3

Date 2011-12-28

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

Date/Publication 2011-12-28 13:50:19

Repository <https://cjgb.r-universe.dev>

RemoteUrl <https://github.com/cran/ADGofTest>

RemoteRef HEAD

RemoteSha ff06b4b842b4889c45f97f698e493680e301dd07

Contents

ADGofTest-package	2
ad.test	2
Index	4

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

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 *Anderson-Darling GoF test*

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 )
```

Index

* **htest**

ad.test, [2](#)

* **package**

ADGofTest-package, [2](#)

ad.test, [2](#)

ADGofTest (ADGofTest-package), [2](#)

ADGofTest-package, [2](#)

ks.test, [3](#)