

NAG Library Function Document

nag_prob_2_sample_ks (g01ezc)

1 Purpose

nag_prob_2_sample_ks (g01ezc) returns the probability associated with the upper tail of the Kolmogorov–Smirnov two sample distribution.

2 Specification

```
#include <nag.h>
#include <nagg01.h>
double nag_prob_2_sample_ks (Integer n1, Integer n2, double d,
                             NagError *fail)
```

3 Description

Let $F_{n_1}(x)$ and $G_{n_2}(x)$ denote the empirical cumulative distribution functions for the two samples, where n_1 and n_2 are the sizes of the first and second samples respectively.

The function nag_prob_2_sample_ks (g01ezc) computes the upper tail probability for the Kolmogorov–Smirnov two sample two-sided test statistic D_{n_1, n_2} , where

$$D_{n_1, n_2} = \sup_x |F_{n_1}(x) - G_{n_2}(x)|.$$

The probability is computed exactly if $n_1, n_2 \leq 10000$ and $\max(n_1, n_2) \leq 2500$ using a method given by Kim and Jenrich (1973). For the case where $\min(n_1, n_2) \leq 10\%$ of the $\max(n_1, n_2)$ and $\min(n_1, n_2) \leq 80$ the Smirnov approximation is used. For all other cases the Kolmogorov approximation is used. These two approximations are discussed in Kim and Jenrich (1973).

4 References

Conover W J (1980) *Practical Nonparametric Statistics* Wiley

Feller W (1948) On the Kolmogorov–Smirnov limit theorems for empirical distributions *Ann. Math. Statist.* **19** 179–181

Kendall M G and Stuart A (1973) *The Advanced Theory of Statistics (Volume 2)* (3rd Edition) Griffin

Kim P J and Jenrich R I (1973) Tables of exact sampling distribution of the two sample Kolmogorov–Smirnov criterion $D_{mn}(m < n)$ *Selected Tables in Mathematical Statistics* **1** 80–129 American Mathematical Society

Siegel S (1956) *Non-parametric Statistics for the Behavioral Sciences* McGraw–Hill

Smirnov N (1948) Table for estimating the goodness of fit of empirical distributions *Ann. Math. Statist.* **19** 279–281

5 Arguments

- 1: **n1** – Integer *Input*
On entry: the number of observations in the first sample, n_1 .
Constraint: **n1** \geq 1.

- 2: **n2** – Integer *Input*
On entry: the number of observations in the second sample, n_2 .
Constraint: $\mathbf{n2} \geq 1$.
- 3: **d** – double *Input*
On entry: the test statistic D_{n_1, n_2} , for the two sample Kolmogorov–Smirnov goodness-of-fit test, that is the maximum difference between the empirical cumulative distribution functions (CDFs) of the two samples.
Constraint: $0.0 \leq \mathbf{d} \leq 1.0$.
- 4: **fail** – NagError * *Input/Output*
The NAG error argument (see Section 3.6 in the Essential Introduction).

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.
See Section 3.2.1.2 in the Essential Introduction for further information.

NE_CONVERGENCE

The Smirnov approximation used for large samples did not converge in 200 iterations. The probability is set to 1.0.

NE_INT

On entry, **n1** = $\langle value \rangle$ and **n2** = $\langle value \rangle$.
Constraint: $\mathbf{n1} \geq 1$ and $\mathbf{n2} \geq 1$.

NE_INTERNAL_ERROR

An internal error has occurred in this function. Check the function call and any array sizes. If the call is correct then please contact NAG for assistance.

An unexpected error has been triggered by this function. Please contact NAG.
See Section 3.6.6 in the Essential Introduction for further information.

NE_NO_LICENCE

Your licence key may have expired or may not have been installed correctly.
See Section 3.6.5 in the Essential Introduction for further information.

NE_REAL

On entry, $\mathbf{d} < 0.0$ or $\mathbf{d} > 1.0$: $\mathbf{d} = \langle value \rangle$.

7 Accuracy

The large sample distributions used as approximations to the exact distribution should have a relative error of less than 5% for most cases.

8 Parallelism and Performance

Not applicable.

9 Further Comments

The upper tail probability for the one-sided statistics, D_{n_1, n_2}^+ or D_{n_1, n_2}^- , can be approximated by halving the two-sided upper tail probability returned by `nag_prob_2_sample_ks` (g01ezc), that is $p/2$. This approximation to the upper tail probability for either D_{n_1, n_2}^+ or D_{n_1, n_2}^- is good for small probabilities, (e.g., $p \leq 0.10$) but becomes poor for larger probabilities.

The time taken by the function increases with n_1 and n_2 , until $n_1 n_2 > 10000$ or $\max(n_1, n_2) \geq 2500$. At this point one of the approximations is used and the time decreases significantly. The time then increases again modestly with n_1 and n_2 .

10 Example

The following example reads in 10 different sample sizes and values for the test statistic D_{n_1, n_2} . The upper tail probability is computed and printed for each case.

10.1 Program Text

```

/* nag_prob_2_sample_ks (g01ezc) Example Program.
 *
 * Copyright 2014 Numerical Algorithms Group.
 *
 * Mark 7, 2001.
 */

#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagg01.h>

int main(void)
{
    /* Scalars */
    double d__, prob;
    Integer exit_status, n1, n2;
    NagError fail;

    INIT_FAIL(fail);

    exit_status = 0;
    printf("nag_prob_2_sample_ks (g01ezc) Example Program Results\n\n");
    printf("  d      n1      n2      Two-sided probability\n\n");

    /* Skip heading in data file */
#ifdef _WIN32
    scanf_s("%*[\n] ");
#else
    scanf("%*[\n] ");
#endif

#ifdef _WIN32
    while (scanf_s("%"NAG_IFMT%"NAG_IFMT"%lf%*[\n] ", &n1, &n2, &d__) != EOF)
#else
    while (scanf("%"NAG_IFMT%"NAG_IFMT"%lf%*[\n] ", &n1, &n2, &d__) != EOF)
#endif
    {
        /* nag_prob_2_sample_ks (g01ezc).
         * Computes probabilities for the two-sample
         * Kolmogorov-Smirnov distribution
         */
        prob = nag_prob_2_sample_ks(n1, n2, d__, &fail);
        if (fail.code != NE_NOERROR)
        {
            printf("Error from nag_prob_2_sample_ks (g01ezc).\n%s\n",
                fail.message);
        }
    }
}

```

```

        exit_status = 1;
        goto END;
    }
    printf("%7.4f%2s%4"NAG_IFMT"%2s%4"NAG_IFMT"%10s%7.4f\n", d__,
           "", n1, "", n2, "", prob);
}
END:
return exit_status;
}

```

10.2 Program Data

nag_prob_2_sample_ks (g01ezc) Example Program Data

```

5    10    0.5
10   10    0.5
20   10    0.5
20   15    0.4833
400  200   0.1412
200  20    0.2861
1000 20    0.2113
200  50    0.1796
15   200   0.18
100  100   0.18

```

10.3 Program Results

nag_prob_2_sample_ks (g01ezc) Example Program Results

| d | n1 | n2 | Two-sided probability |
|--------|------|-----|-----------------------|
| 0.5000 | 5 | 10 | 0.3506 |
| 0.5000 | 10 | 10 | 0.1678 |
| 0.5000 | 20 | 10 | 0.0623 |
| 0.4833 | 20 | 15 | 0.0261 |
| 0.1412 | 400 | 200 | 0.0083 |
| 0.2861 | 200 | 20 | 0.0789 |
| 0.2113 | 1000 | 20 | 0.2941 |
| 0.1796 | 200 | 50 | 0.1392 |
| 0.1800 | 15 | 200 | 0.6926 |
| 0.1800 | 100 | 100 | 0.0782 |
