NAG Library Chapter Contents

g08 – Nonparametric Statistics

g08 Chapter Introduction – a description of the Chapter and an overview of the algorithms available

Function Name	Mark of Introduction	Purpose
g08aac	6	nag_sign_test Sign test on two paired samples
g08acc	6	nag_median_test Median test on two samples of unequal size
g08aec	6	nag_friedman_test Friedman two-way analysis of variance on k matched samples
g08afc	6	nag_kruskal_wallis_test Kruskal–Wallis one-way analysis of variance on k samples of unequal size
g08agc	6	nag_wilcoxon_test Performs the Wilcoxon one-sample (matched pairs) signed rank test
g08amc	6	nag_mann_whitney Performs the Mann–Whitney U test on two independent samples
g08cbc	6	nag_1_sample_ks_test Performs the one-sample Kolmogorov–Smirnov test for standard distributions
g08cdc	6	nag_2_sample_ks_test Performs the two-sample Kolmogorov–Smirnov test
g08cgc	6	nag_chi_sq_goodness_of_fit_test Performs the χ^2 goodness-of-fit test, for standard continuous distributions
g08chc	23	nag_anderson_darling_stat Calculates the Anderson–Darling goodness-of-fit test statistic
g08cjc	23	nag_anderson_darling_uniform_prob Calculates the Anderson–Darling goodness-of-fit test statistic and its probability for the case of uniformly distributed data
g08ckc	23	nag_anderson_darling_normal_prob Calculates the Anderson–Darling goodness-of-fit test statistic and its probability for the case of a fully-unspecified Normal distribution
g08clc	23	nag_anderson_darling_exp_prob Calculates the Anderson–Darling goodness-of-fit test statistic and its probability for the case of an unspecified exponential distribution
g08eac	6	nag_runs_test Performs the runs up or runs down test for randomness
g08ebc	6	nag_pairs_test Performs the pairs (serial) test for randomness
g08ecc	6	nag_triplets_test Performs the triplets test for randomness
g08edc	6	nag_gaps_test Performs the gaps test for randomness
g08rac	7	nag_rank_regsn Regression using ranks, uncensored data
g08rbc	7	nag_rank_regsn_censored Regression using ranks, right-censored data