Package 'symmetry'

May 1, 2017

2 I2

I1 Calculate _ test statistic (see 'Value' for formula)

Description

Calculate _ test statistic (see 'Value' for formula)

Usage

Arguments

X the sample for which to calculate the statistic

k the value of parameter 'k' used in the formula

Value

The value of the test statistic given by the formula:

$$\frac{1}{n\binom{n}{2k}} \sum_{I_{2k+1}=1}^{n} I\{|X_{(k),X_{i_1},\dots,X_{i_{2k}}}| < |X_{2k+1}|\} - I\{|X_{(k+1),X_{i_1},\dots,X_{i_{2k}}}| < |X_{2k+1}|\}$$

Examples

```
set.seed(1)
X <- rnorm(50)
I1(X, 2)</pre>
```

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Calculate _ test statistic (see 'Value' for formula)

Description

Calculate _ test statistic (see 'Value' for formula)

Usage

I2(X)

Arguments

X the sample for which to calculate the statistic

Value

The value of the test statistic given by the formula:

$$\frac{1}{n^4} \sum_{i,j,a,b=1}^n I\{|X_i - X_j| < X_a + X_b\} - I\{|X_i + X_j| < X_a + X_b\}$$

I2HU 3

Examples

```
set.seed(1)
X <- rnorm(50)
I2(X)</pre>
```

I2HU

Calculate _ test statistic (see 'Value' for formula)

Description

Calculate _ test statistic (see 'Value' for formula)

Usage

I2HU(X)

Arguments

Χ

the sample for which to calculate the statistic

Value

The value of the test statistic given by the formula:

$$\frac{1}{n^2\binom{n}{2}} \sum_{1 \leq i < j \leq n} \sum_{a,b=1}^n I\{|X_i - X_j| < X_a + X_b\} - I\{|X_i + X_j| < X_a + X_b\}$$

Examples

```
set.seed(1)
X <- rnorm(50)
I2HU(X)</pre>
```

I2U

Calculate _ test statistic (see 'Value' for formula)

Description

Calculate _ test statistic (see 'Value' for formula)

Usage

I2U(X)

Arguments

Χ

the sample for which to calculate the statistic

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Value

The value of the test statistic given by the formula:

$$\frac{1}{\binom{n}{4}} \sum_{1 \leq i < j < a < b \leq n} I\{|X_i - X_j| < X_a + X_b\} - I\{|X_i + X_j| < X_a + X_b\}$$

Examples

```
set.seed(1)
X <- rnorm(50)
I2U(X)</pre>
```

K1

Calculate _ test statistic (see 'Value' for formula)

Description

Calculate _ test statistic (see 'Value' for formula)

Usage

Arguments

X the sample for which to calculate the statistic

k the value of parameter 'k' used in the formula

Value

The value of the test statistic given by the formula:

$$\sup_{t>0} \left| \frac{1}{\binom{n}{2k}} \sum_{\mathcal{I}_{2k}} I\{|X_{(k),X_{i_1},...,X_{i_{2k}}}| < t\} - I\{|X_{(k+1),X_{i_1},...,X_{i_{2k}}}| < t\} \right|$$

Examples

```
set.seed(1)
X <- rnorm(50)
K1(X, 2)</pre>
```

K2 5

K2

Calculate _ test statistic (see 'Value' for formula)

Description

Calculate _ test statistic (see 'Value' for formula)

Usage

K2(X)

Arguments

Χ

the sample for which to calculate the statistic

Value

The value of the test statistic given by the formula:

$$\sup_{t>0} \frac{1}{n^2} \left| \sum_{i,j=1}^n I\{|X_i - X_j| < t\} - I\{|X_i + X_j| < t\} \right|$$

Examples

```
set.seed(1)
X <- rnorm(50)
K2(X)</pre>
```

K2U

Calculate _ test statistic (see 'Value' for formula)

Description

Calculate _ test statistic (see 'Value' for formula)

Usage

K2U(X)

Arguments

Χ

the sample for which to calculate the statistic

Value

The value of the test statistic given by the formula:

$$\sup_{t>0} \frac{1}{\binom{n}{2}} \left| \sum_{1 \le i < j \le n} I\{|X_i - X_j| < t\} - I\{|X_i + X_j| < t\} \right|$$

6 parTvalues

Examples

```
set.seed(1)
X <- rnorm(50)
K2U(X)</pre>
```

parTvalues

Simulate the distribution of a test statistic in parallel

Description

This is just a parallel version of the Tvalues function, all arguments apply for this function. See Tvalues.

Usage

```
parTvalues(N, n, dist = list(), TS = list(), freecores = 0,
  clust = NULL)
```

Arguments

N	the number of simulations to do
n	the sample size for each simulation
dist	a list which specifies the null distribution (see details)
TS	a list which specifies the test statistic to use (see details)
freecores	how many cores to leave unused (0 for maximum use of cpu)
clust	a cluster to use for parallel

Value

A vector of size N, each element being the value of the statistic TS on simulated samples of size n.

Examples

```
parTvalues(1000, 50, list(name='norm'), list(name='I1', k=2))
parTvalues(1000, 50, list(name='unif', min=-1, max=1), list(name='I2'))
parTvalues(1000, 50, list(name='logis', loc=0.5), list(name='K1', k=2))
parTvalues(1000, 50, list(name='exp'), list(name='K2'))
```

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rsl

Azzalini skew logistic distribution

Description

Generates random numbers from the skew logistic distribution

Usage

```
rsl(n = 1, xi = 0, omega = 1, alpha = 0, dp = NULL)
```

Arguments

n sample size.

xi vector of location parameters.

omega vector of (positive) scale parameters.

alpha vector of slant parameters.

dp a vector of length 3 whose elements represent the parameters described above.

If dp is specified, the individual parameters cannot be set.

Value

Vector of random numbers from Azzalini skew logistic distribution.

symmetry

symmetry: A package which implements tests for symmetry'

Description

symmetry: A package which implements tests for symmetry'

test_power

Calculate the power of a test

Description

This function calculates the power of a test given the null and alternative T values and the significance level.

Usage

```
test_power(t0, t1, alpha = 0.05, two_sided = FALSE)
```

Arguments

the vector of null T values

the vector of alternative T values

alpha the significance level

two_sided indicator wheether to use two sided critical region

8 Tvalues

Tvalues	Simulate the distribution of a test statistic

Description

Simulates the distribution of the specified test statistic under the given null distribution.

Usage

```
Tvalues(N, n, dist = list(), TS = list())
```

Arguments

N	the number of simulations to do
n	the sample size for each simulation
dist	a list which specifies the null distribution (see details)
TS	a list which specifies the test statistic to use (see details)

Details

The dist argument is a list which must contain a field called "name" which determines which distribution to use (e.g. "norm", "unif", "exp", etc.) and, if needed, the parameters for the distribution. The name must be such that the function "r"+name exists ("rnorm", "runif", "rexp", etc). Further parameters are passed to that function.

The TS argument is a list which must contain a field called "name" which specifies which test statistic function to use for each sample. The name can be "I1", "K1", "I2", "K2" for statistics implemented by us, or any other statistic for which an R function exists (e.g. "mean", "var", etc.).

Value

A vector of size N, each element being the value of the statistic TS on simulated samples of size n.

Examples

```
Tvalues(1000, 50, list(name='norm'), list(name='I1', k=2))
Tvalues(1000, 50, list(name='unif', min=-1, max=1), list(name='I2'))
Tvalues(1000, 50, list(name='logis', loc=0.5, sca=1), list(name='K1', k=2))
Tvalues(1000, 50, list(name='exp'), list(name='K2'))
```

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