

Package ‘symmetry’

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Title What the Package Does (one line, title case)

Version 0.0.0.9000

Description What the package does (one paragraph).

Depends R (>= 3.1.0)

License What license is it under?

Encoding UTF-8

LazyData true

Imports Rcpp, RcppArmadillo

LinkingTo Rcpp, RcppArmadillo

RoxygenNote 6.1.1

SystemRequirements C++11

Suggests knitr, rmarkdown, sn, fGarch

VignetteBuilder knitr

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BHI

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

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

Usage

BHI(X, mu = 0)

Arguments

X the sample for which to calculate the statistic

mu the estimate of the location parameter

Value

The value of the test statistic given by the formula:

$$\frac{1}{n \binom{n}{2}} \sum_{i_2} \sum_{i_3=1}^n \left(\frac{1}{2} I\{|X_{i_1} - \mu| < |X_{i_3} - \mu|\} + \frac{1}{2} I\{|X_{i_2} - \mu| < |X_{i_3} - \mu|\} - I\{|X_{(2), X_{i_1}, X_{i_2}} - \mu| < |X_{i_3} - \mu|\} \right)$$

Examples

```
set.seed(1)
X <- rnorm(50)
BHI(X)
X <- rnorm(50, 1)
BHI(X, 1)
```

BHK

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

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

Usage

BHK(X, mu = 0)

Arguments

X the sample for which to calculate the statistic

mu the estimate of the location parameter

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

Examples

```
set.seed(1)
X <- rnorm(50)
BHK(X, 2)
X <- rnorm(50, 1)
BHK(X, 2, 1)
```

Value

The value of the test statistic given by the formula:

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

Examples

```
set.seed(1)
X <- rnorm(50)
CM(X, 2)
```

HG	<i>Calculate _ test statistic (see 'Value' for formula)</i>
----	---

Description

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

Usage

```
HG(X, k, t, H = TRUE)
```

Arguments

X	the sample for which to calculate the statistic
k	the value of parameter 'k' used in the formula
t	the value with which to compare in indicator
H	whether to calculate H or G

Value

The value of the statistics given by the formula:

$$H = \frac{1}{\binom{n}{2k+1}} \sum_{\mathcal{I}_{2k+1}} I\{-X_{(k+1),X_{i_1},\dots,X_{i_{2k+1}}} < t\}$$

$$G = \frac{1}{\binom{n}{2k+1}} \sum_{\mathcal{I}_{2k+1}} I\{X_{(k+1),X_{i_1},\dots,X_{i_{2k+1}}} < t\}$$

Examples

```
set.seed(1)
X <- rnorm(50)
HG(X, 2)
```

I1	<i>Calculate _ test statistic (see 'Value' for formula)</i>
----	---

Description

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

Usage

I1(X, k, mu = 0)

Arguments

X	the sample for which to calculate the statistic
k	the value of parameter 'k' used in the formula
mu	the estimate of the location parameter

Value

The value of the test statistic given by the formula:

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

Examples

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

K1	<i>Calculate _ test statistic (see 'Value' for formula)</i>
----	---

Description

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

Usage

K1(X, k, mu = 0)

Arguments

X	the sample for which to calculate the statistic
k	the value of parameter 'k' used in the formula
mu	the estimate of the location parameter

Value

The value of the test statistic given by the formula:

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

Examples

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

K2

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

Description

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

Usage

K2(X)

Arguments

X 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)
```

K2U

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

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

Usage

K2U(X)

Arguments

X the sample for which to calculate the statistic

Value

The value of the test statistic given by the formula:

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

Examples

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

KS

*Calculate Kolmogorov Smirnov test statistic (see 'Value' for formula)***Description**

Calculate Kolmogorov Smirnov test statistic (see 'Value' for formula)

Usage

KS(X, mu = 0)

Arguments

X the sample for which to calculate the statistic

mu the estimate of the location parameter

Value

The value of the test statistic given by the formula:

$$\sup_t |F_n(t + \mu) - (1 - F_n(\mu - t))|$$

Examples

```
set.seed(1)
X <- rnorm(50)
KS(X)
```

L1	<i>Calculate _ test statistic (see 'Value' for formula)</i>
----	---

Description

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

Usage

```
L1(X, k)
```

Arguments

X	the sample for which to calculate the statistic
k	the tuning parameter for the Laplace transform

Value

The value of the test statistic given by the formula:

$$\frac{1}{n^4} \sum_{i,j,k,l=1}^n \left(\frac{1}{k+|X_i-X_j|+|X_k-X_l|} - \frac{1}{k+|X_i-X_j|+|X_k+X_l|} - \frac{1}{k+|X_i+X_j|+|X_k-X_l|} + \frac{1}{k+|X_i+X_j|+|X_k+X_l|} \right)$$

Examples

```
set.seed(1)
X <- rnorm(50)
L1(X, 5)
```

NAI	<i>Calculate _ test statistic (see 'Value' for formula)</i>
-----	---

Description

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

Usage

```
NAI(X, k, mu = 0)
```

Arguments

X	the sample for which to calculate the statistic
k	the value of parameter 'k' used in the formula
mu	the estimate of the location parameter

Value

The value of the test statistic given by the formula:

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

Examples

```
set.seed(1)
X <- rnorm(50)
NAI(X, 2)
X <- rnorm(50, 1)
NAI(X, 2, 1)
```

NAK	<i>Calculate _ test statistic (see 'Value' for formula)</i>
-----	---

Description

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

Usage

```
NAK(X, k, mu = 0)
```

Arguments

X	the sample for which to calculate the statistic
k	the value of parameter 'k' used in the formula
mu	the estimate of the location parameter

Value

The value of the test statistic given by the formula:

$$\sup_{t>0} \left| \frac{1}{\binom{n}{k}} \sum_{\mathcal{I}_k} I\{|X_{(1), X_{i_1}, \dots, X_{i_k}} - \mu| < t\} - I\{|X_{(k), X_{i_1}, \dots, X_{i_k}} - \mu| < t\} \right|$$

Examples

```
set.seed(1)
X <- rnorm(50)
NAK(X, 2)
X <- rnorm(50, 1)
NAK(X, 2, 1)
```

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'))
```

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.

SGN	<i>Calculate Signed test statistic (see 'Value' for formula)</i>
-----	--

Description

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

Usage

```
SGN(X, mu = 0)
```

Arguments

X	the sample for which to calculate the statistic
mu	the estimate of the location parameter

Value

The value of the test statistic given by the formula:

$$\frac{1}{n} \sum_{i=1}^n I\{X_i - \mu > 0\} - \frac{1}{2}$$

Examples

```
set.seed(1)
X <- rnorm(50)
SGN(X)
```

symmetry	<i>symmetry: A package which implements tests for symmetry</i>
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Description

symmetry: A package which implements tests for symmetry

test_power	<i>Calculate the power of a test</i>
------------	--------------------------------------

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

t0	the vector of null T values
t1	the vector of alternative T values
alpha	the significance level
two_sided	indicator whether to use two sided critical region

Tvalues	<i>Simulate the distribution of a test statistic</i>
---------	--

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'))
```

WCX

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

Description

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

Usage

```
WCX(X, mu = 0)
```

Arguments

X	the sample for which to calculate the statistic
mu	the estimate of the location parameter

Value

The value of the test statistic given by the formula:

$$\frac{1}{\binom{n}{2}} \sum_{1 \leq i < j \leq n} I\{X_i + X_j - 2\mu > 0\} - \frac{1}{2}$$

Examples

```
set.seed(1)
X <- rnorm(50)
WCX(X)
```

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