

## StatsCMSSDCDF

/PSOA	Performs parametric second order analysis of two samples. The input waves must each contain two columns.
/Q	No information printed in the history area.
/T= k	Displays results in a table. $k$ specifies the table behavior when it is closed. $k=0:$ Normal with dialog (default). $k=1:$ Kills with no dialog. $k=2:$ Disables killing.
/Z	Ignores any errors.

### Details

The nonparametric paired-sample test (/NPR) is Moore's test for paired angles applied in second order analysis. The input can consist of one or two column waves. When both waves contain a single column the operation proceeds as if all the vector length were identically 1. The Moore statistic ( $H_0 \rightarrow$  pair equality) is computed and compared to the critical value from the Moore distribution (see **StatsInvMooreCDF**).

The nonparametric second-order two-sample test (/NSOA) consists of pre-processing where the grand mean is subtracted from the two inputs followed by application of Watson's  $U^2$  test (**StatsWatsonUSquaredTest**) with  $H_0$  implying that the two samples came from the same population. The results of this test are stored in the wave W\_WatsonUtest.

The parametric paired-sample test (/PPR) is due to Hotelling. In this test the input should consist of both angular and vector length data. The test statistic is compared with a critical value from the F distribution (**StatsInvFCDF**).

The parametric second order two-sample test (/PSOA) is an extension of Hotelling one-sample test to second order analysis where an F-like statistic is computed corresponding to  $H_0$  of equal mean angles.

### References

Zar, J.H., *Biostatistical Analysis*, 4th ed., 929 pp., Prentice Hall, Englewood Cliffs, New Jersey, 1999.

### See Also

Chapter III-12, **Statistics** for a function and operation overview; **StatsInvMooreCDF**, **StatsWatsonUSquaredTest**, and **StatsInvFCDF**.

## StatsCMSSDCDF

### StatsCMSSDCDF (C, n)

The StatsCMSSDCDF function returns the cumulative distribution function of the C distribution (mean square successive difference), which is

$$f(C, n) = \frac{\Gamma(2m+2)}{a 2^{2m+1} [\Gamma(m+1)]^2} \left(1 - \frac{C^2}{a^2}\right)^m,$$

where

$$a^2 = \frac{(n^2 + 2n - 12)(n - 2)}{(n^3 - 13n + 24)},$$

$$m = \frac{(n^4 - n^3 - 13n^2 + 37n - 60)}{2(n^3 - 13n + 24)}.$$

The distribution ( $C > 0$ ) can then be expressed as