

See Also

Chapter III-12, **Statistics** for a function and operation overview; the **StatsVonMisesPDF** and **StatsVonMisesNoise** functions.

StatsInvWeibullCDF

StatsInvWeibullCDF(cdf, m, s, g)

The StatsInvWeibullCDF function returns the inverse of the Weibull cumulative distribution function

$$x = \mu + \sigma [-\ln(1 - cdf)]^{1/\gamma}.$$

See Also

Chapter III-12, **Statistics** for a function and operation overview; the **StatsWeibullCDF** and **StatsWeibullPDF** functions.

StatsJBTest

StatsJBTest [flags] srcWave

The StatsJBTest operation performs the Jarque-Bera test on *srcWave*. Output is to the W_JBResults wave in the current data folder.

Flags

/ALPH = <i>val</i>	Sets the significance level (default <i>val</i> =0.05).
/Q	No results printed in the history area.
/T= <i>k</i>	Displays results in a table. <i>k</i> specifies the table behavior when it is closed. <i>k</i> =0: Normal with dialog (default). <i>k</i> =1: Kills with no dialog. <i>k</i> =2: Disables killing.
/Z	Ignores errors. V_flag will be set to -1 for any error and to zero otherwise.

Details

StatsJBTest computes the Jarque-Bera statistic

$$JB = \frac{n}{6} \left(S^2 + \frac{K^2}{4} \right),$$

where *S* is the skewness, *K* is the kurtosis, and *n* is the number of points in the input wave. We can express *S* and *K* terms of the *j*th moment of the distribution for *n* samples *X_i*

$$\mu_j = \frac{1}{n} \sum_{i=1}^n (X_i - \bar{X})^j$$

as

$$S = \frac{\mu_3}{(\mu_2)^{3/2}},$$

and