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input : (1) sample point matrix  $X \in \mathbb{R}^p$ ,  $Y \in \mathbb{R}^q$  of size  $N$  (2) point
          $z_x \in \mathbb{R}^p$ ,  $z_y \in \mathbb{R}^q$ 
output: test statistic  $T$ , dependent on chosen test, and p-value  $P$ 
1 function  $T, P = \text{TEST}(X, Y, z_x, z_y)$ 
2   for  $i$  in  $1:N$  do /* compute distance matrices */
3     /* remember to exclude sample points used as centre
       points prior to computation */
4      $dx \leftarrow \|X_i - z_x\|$ 
5      $dy \leftarrow \|Y_i - z_y\|$ 
6      $D_x[i] \leftarrow dx$ 
7      $D_y[i] \leftarrow dy$ 
8   end
9   /* apply univariate test to distance matrices */
10  if  $test = \text{Kolmogorov-Smirnov}$  then
11    /*  $T$  is the largest distance between edf of  $D_x$  and  $D_y$ 
       */
12     $T, P = \text{scipy.stats.kstest}(D_x, D_y)$ 
13  end
14  else if  $test = \text{Cramer-Von Mises}$  then
15     $T, P = \text{scipy.stats.cramervonmises\_2samp}(D_x, D_y)$ 
16  end
17 end

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