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## This R code is for Chi-square gof for Discrete Uniform or Poisson
distributions only
## does not work for any continuous parametric distribution
dataset = as.matrix(read.table("folderpath/filename.extension", header = T or
F))
n = length(dataset) ## size of dataset
print("sample size")
print(n)
## specify cells in the table
## must cover all values allowed under proposed parametric model
## specify starting integer of each cell, separated by commas
I start = c()
## specify ending integer of each cell, separated by commas
I end = c()
k = length(I start) ## how many cells there are
## calculate the number of observations in each cell
n_freq = array(0,k)
for (i in 1:k) n_freq[i] = length(which( dataset >= I_start[i] & dataset <=
I end[i] ))
## Now, need to calculate probability of each cell
## under the parametric model
p cell = array(0,k)
## run the following four lines only for Discrete Uniform distribution, skip
them otherwise
a = I_start[1] ## the first cell stats at left integer boundary of parametric
model
b = I_end[k] ## the final cell ends at right integer boundary of parametric
model
print(paste("Fitting a DU(",a,",",b,") parametric model",sep=""))
for (i in 1:k) p cell[i] = (I end[i] - I start[i] + 1)/(b-a+1)
## run the following three lines only for Poisson distribution, skip them
otherwise
lambda_hat = mean(dataset) ## estimate the lambda parameter from data
print(paste("Fitting a Poi(",round(lambda hat,3),") parametric model",sep=""))
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for (i in 1:k) p_cell[i] = ppois(I_end[i], lambda = lambda_hat) -
ppois(I_start[i]-1, lambda = lambda_hat)
## calculate the discrepancy column
discrepancy = n freq - n*p cell
## now, create the table
## create the first column where the cells are specified
cells = array(0,k)
for (i in 1:k)
cells[i] = paste("{",I_start[i], " to ", I_end[i],"}",sep="")
out = data.frame( Cells = noquote(cells), data_count = n_freq,
parametric_probability = round(p_cell,3), discrepancy = round(discrepancy,3) )
## print it
print("-----")
print(out,row.names=F)
print("----")
## check required conditions
print("check required conditions:")
print(sum(out$data_count)) ## 2nd required condition
print(sum(p cell)) ## 3rd required condition
print(sum(discrepancy)) ## 4th required condition
## check recommended condition
print("Check recommended condition")
## reconstruct the cells if any of the following entires is below 5
print(n*p_cell)
## if the table satisfies all required and recommended conditions,
## compute the test statistic
test_stat = sum((out$discrepancy^2)/(n*out$parametric_probability))
print("test statistics")
print(test_stat)
## now determine the degrees of freedom
## it depends on the parametric model that we are testing
## then use the chi-square table to find a range for the p-value
```