

Functions for Testing Goodness-of-Fit

The file `Test_GoF.r` (available on the web site) contains a number of R functions to perform various goodness-of-fit tests. The tests are discussed in Chapter 7 of the Red Book.

Test R-Function	Arguments	Output
χ^2 -test <code>Chi.Square</code>	<code>Z</code> , residuals Z_x <code>Npar</code> , number of fitted parameters	<code>Chis2</code> , value of χ^2 <code>DF</code> , df <code>Sig.Pr</code> , significance probability
Standardized deviations <code>Standard.Area</code> (equal cell area form)	<code>Z</code> , residuals Z_x <code>N</code> , number of cells	<code>Boundary</code> , boundaries of cells <code>Obs</code> , O_i ; <code>Exp</code> , E_i ; <code>DF</code> , df <code>Chis2</code> , value of χ^2 <code>Sig.Pr</code> , significance probability
Standardized deviations <code>Standard.Width</code> (equal cell width form)	<code>Z</code> , residuals Z_x <code>W</code> , width of internal cells	<code>Boundary</code> , boundaries of cells <code>Obs</code> , O_i ; <code>Exp</code> , E_i ; <code>DF</code> , df <code>Chis2</code> , value of χ^2 <code>Sig.Pr</code> , significance probability
Sign test <code>Sign</code>	<code>Z</code> , residuals Z_x	<code>N.plus</code> , number of +'s <code>N.minus</code> , number of -'s <code>Sig.Prob</code> , significance probability
Change of sign test <code>Change.Sign</code>	<code>Z</code> , residuals Z_x	<code>N</code> , number of Z_x <code>Change</code> , number of changes <code>Sig.Pr</code> , significance probability
Runs test <code>Runs.test</code>	<code>Z</code> , residuals Z_x	<code>n1</code> , number of +'s <code>n2</code> , number of -'s <code>g</code> , number of groups of + signs <code>Sig.Pr</code> , significance probability
Runs test (permutation test) <code>Runs.Test.Perm</code>	<code>Z</code> , residuals Z_x	<code>Runs</code> , number of runs <code>Null.dist</code> , null distribution <code>Sig.Pr</code> , significance probability
Serial correlation test <code>Serial</code>	<code>Z</code> , residuals Z_x	<code>Serial</code> , correlation coef. <code>Sig.Pr</code> , significance probability