

4.5: The Chi-Squared Goodness-of-Fit Test

Test Statistic

$$T = \sum_{j=1}^c \frac{(O_j - E_j)^2}{E_j}$$

Hand Calculation

$$T = \sum \frac{O_j^2}{E_j} - N$$

where $E_j = p^* N$ $j=1, 2, \dots, c$

	1	2	...	c
observed	O_1	O_2	...	O_c
	E_1	E_2	...	E_c

N

Note: p^* depends on
probability:

uniform, binomial, normal, ...

H_0 : Distribution is for example Normal
or binomial
 H_a : " " Not " " " "