Help on Simple Seasonality

This option examines the seasonality of the sample data by using various bilateral Empirical Distribution Tests (EDT). Particularly, we test the hypothesis that two empirical samples e.g., Sunday and Monday, come from the same distribution. The examined seasonality can be daily i.e., Day Of the Week (usually Sunday..Friday), weekly (week1..week53), monthly (Jan..Dec), and quarterly (Qtr1..Qtr4). Included non parametric tests are: Kolmogorov-Smirnov (ks), Anderson-Darling (ad), Cramer-von Mises (cvm), and Kuiper (kuiper). For a comparison of these tests and the procedure used see:
https://cran.r-project.org/web/packages/twosamples/twosamples.pdf. The output contains two panels: The upper panel shows some basic statistics on the sub samples (seasons) e.g., mean, median.. of Sunday, Monday,...Friday. The lower panel presents bilateral p-values of the tests (small figures reflect a rejection of the null that the two sub samples come from the same empirical distribution). An example of daily simple seasonality of the variable TD, based on Anderson-Darling (ad) test is depicted below.

Basic statistics of simple seasonality in series: TD

	mean	median	max	min	sd	Obs.
Mon	0.032	0.131	4.177	-7.199	1.090	337
Tue	0.052	0.062	3.848	-3.939	0.786	340
Wed	0.024	0.054	2.922	-3.741	0.807	337
Thu	0.052	0.058	3.773	-3.182	0.773	338
Fri	-0.117	-0.050	2.330	-4.294	0.824	339

Bilateral tests of equality by ad test (P-Values)

	Mon	Tue	Wed	Thu	Fri
Mon	1	0.017	0.0715	0.0230	0.0015
Tue	NA	1.000	0.6710	0.7800	0.0145
Wed	NA	NA	1.0000	0.8035	0.0750
Thu	NA	NA	NA	1.0000	0.0255
Fri	NA	NA	NA	NA	1.0000