

14.3 Are Two Distributions Different?

Given two sets of data, we can generalize the questions asked in the previous section and ask the single question: Are the two sets drawn from the same distribution function, or from different distribution functions? Equivalently, are the two sets consistent with a single distribution? (e.g., the distribution of heights of students at Yale and the distribution of heights of students at Princeton, or Brooklyn and the Bronx).

One can always turn continuous data into binned data, by grouping the events into specified ranges of the continuous variable(s): declinations between 0 and 10 degrees, Binning involves a loss of information.

Also, there is often considerable arbitrariness as to how the bins should be chosen. Along with many other investigators, we prefer to avoid unnecessary binning of data.

The accepted test for differences between binned distributions is the *chi-square test*. For continuous data as a function of a single variable, most accepted test is the *Kolmogorov-Smirnov test*.

integers, while the n_i 's may not be. Then the chi-square statistic is

$$\chi^2 = \sum_i \frac{(N_i - n_i)^2}{n_i}$$

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