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Anderson-Darling Normality Test: A Comprehensive Guide**

What is the Anderson-Darling Test?

The Anderson-Darling test is a non-parametric goodness-of-fit test used to assess whether a sample comes from a specified distribution, typically normal distribution. It measures the distance between the empirical distribution function of the sample and the theoretical distribution function.

What is the Critical Value of the Anderson-Darling Test?

The critical value is the threshold determined by the desired significance level and the sample size. If the test statistic exceeds the critical value, the null hypothesis that the sample follows the specified distribution is rejected.

When to Use Shapiro-Wilk vs Anderson-Darling?

Shapiro-Wilk is more sensitive for small sample sizes (less than 50), while Anderson-Darling is more powerful for larger sample sizes.

What is the Minimum Sample Size for the Anderson-Darling Normality Test?

Although there is no specific requirement, it is recommended to have a minimum sample size of 50 for reliable results.

What is the Hypothesis of the Anderson-Darling Test?

- Null hypothesis (H_0): The sample follows the specified distribution.
- Alternative hypothesis (H_1): The sample does not follow the specified distribution.

What is the Difference Between KS and Anderson-Darling Test?

The Kolmogorov-Smirnov (KS) test is another non-parametric goodness-of-fit test. While both tests measure the distance between the sample and theoretical distributions, Anderson-Darling test gives more weight to the tails of the distribution, making it more sensitive to deviations in those areas.

What is the Squared Anderson-Darling Normality Test?

The squared Anderson-Darling test is a variation of the Anderson-Darling test that squares the statistic. This transformation makes the test more sensitive to deviations from normality in the center of the distribution.

Benefits of Anderson-Darling Test

- Non-parametric, making it distribution-free.
- Powerful for large sample sizes.
- Sensitive to departures from normality in the tails of the distribution.

Function for Anderson-Darling Normality Test

Various statistical software packages provide functions to conduct the Anderson-Darling test, such as:

- Python: `scipy.stats.anderson_ksamp()`
- R: `ad.test()` in package "nortest"

Andersen Test

The Andersen test is a statistical test for comparing two sets of ranked data. It is not related to the Anderson-Darling test, which is used for testing normality.

Anderson Test

The Anderson test is also not related to the Anderson-Darling test. It is a statistical test used to determine the order of significance of multiple groups in a one-way multivariate analysis of variance.

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