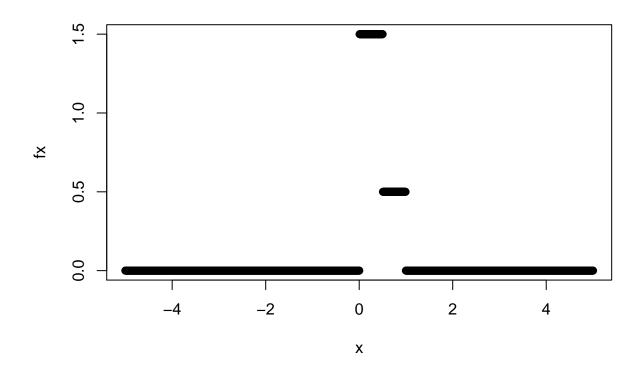
MA677 HW3

Kecheng Liang 2019/3/8

1



```
ks.test(fx,"punif")

## Warning in ks.test(fx, "punif"): ties should not be present for the
## Kolmogorov-Smirnov test

##

## One-sample Kolmogorov-Smirnov test

##

## data: fx

## D = 0.9011, p-value < 2.2e-16

## alternative hypothesis: two-sided

#Based on the result in ks test, the model below is better than the Uniform</pre>
```

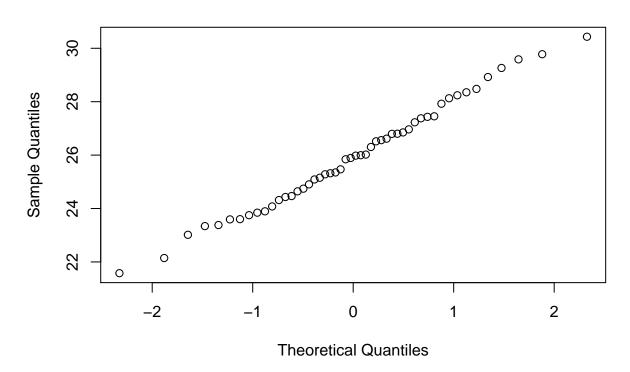
2

```
hw3q2 <- read.table("maybe_normal.txt")
a <- c(hw3q2$V1,hw3q2$V2,hw3q2$V4,hw3q2$V5)
test2 <- (c(hw3q2$V1,hw3q2$V2,hw3q2$V3,hw3q2$V4,hw3q2$V5)-rep(26,50))/2
ks.test(test2,"pnorm")
##
## One-sample Kolmogorov-Smirnov test
##
## data: test2</pre>
```

```
## D = 0.06722, p-value = 0.9663 ## alternative hypothesis: two-sided
```

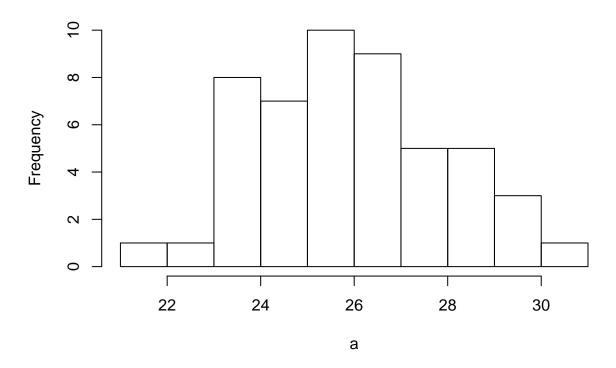
qqnorm(a)

Normal Q-Q Plot



hist(a)

Histogram of a



#We fail to reject the null hypothesis.

3

```
hw3q3 <- read.table("maybe_same_1.txt")</pre>
## Warning in read.table("maybe_same_1.txt"): incomplete final line found by
## readTableHeader on 'maybe_same_1.txt'
b <- c(hw3q3$V1,hw3q3$V2,hw3q3$V3,hw3q3$V4,hw3q3$V5)
hw3q3.2 <- read.table("maybe_same_2.txt")</pre>
## Warning in read.table("maybe_same_2.txt"): incomplete final line found by
## readTableHeader on 'maybe_same_2.txt'
c <- c(hw3q3.2$V1,hw3q3.2$V2,hw3q3.2$V3,hw3q3.2$V4,hw3q3.2$V5)
ks.test(b,c)
## Warning in ks.test(b, c): cannot compute exact p-value with ties
##
    Two-sample Kolmogorov-Smirnov test
##
##
## data: b and c
## D = 0.25, p-value = 0.491
## alternative hypothesis: two-sided
```

```
ks.test(b+2,c)

## Warning in ks.test(b + 2, c): cannot compute exact p-value with ties

##

## Two-sample Kolmogorov-Smirnov test

##

## data: b + 2 and c

## D = 0.65, p-value = 0.0001673

## alternative hypothesis: two-sided

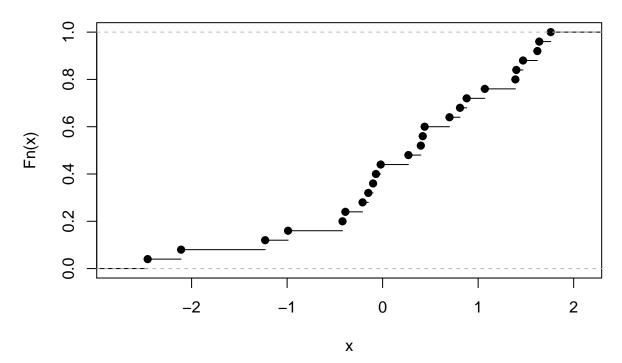
#Since the p value from the first test is larger than 0.05, we fail to reject the null hypothesis. Thos
```

4

```
hw3q4 <- readRDS("norm_sample.Rdata")
q4_ecdf=ecdf(hw3q4)
summary(q4_ecdf)

## Empirical CDF: 25 unique values with summary
## Min. 1st Qu. Median Mean 3rd Qu. Max.
## -2.4600 -0.2100 0.4000 0.2448 1.0700 1.7600
plot.ecdf(hw3q4)
```

ecdf(x)



us=rnorm(25) ks.test(hw3q4,us)

```
##
## Two-sample Kolmogorov-Smirnov test
##
## data: hw3q4 and us
## D = 0.2, p-value = 0.7102
## alternative hypothesis: two-sided
```