A test for Autocorrelation

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https://github.com/ST541-Fall2018/kuttyj_Autocorrelation-Check

- Most of the approaches we use need the data to be independent and identically distributed.(Random)
- Autocorrelated data violates these assumption of independence.
- How do you actually check if the data is random?

Motivation and Goal

The Idea

- Random Numbers can be generated by inverse transforming data from a Uniform distribution (0,1).
- Input Parameters:
  - Numeric Vector (distribution unknown)
  - Lag
  - Sub setting Index.
  - Two-sided alpha
- Output:
  - P-value
  - My Interpretation of the hypothesis.

Thank You.