Kolmogorov-Smirnov Test

This program implements Kolmogorov-Smirnov Test that is described in "Symulacje stochastyczne i teoria Monte Carlo" – Lorek&Rolski script at subsection 4.2

Required libraries: numpy, scipy.stats, argparse, pickle, pandas, glob

1. INPUT

This program takes three parameters – non of them is required and has default values:

- input-file (default: 'generated_numbers.pkl') path/name of pickle file that we are testing; if input-dir is not default it is ignored
- input-dir (default: '') path/name of directiory with pickle files that we are testing
- pval-file (default: 'p-values.csv') path/name of file where program returns counted p-values

2. OUTPUT

Every file return one p-value.

If *input-file* is not ignored program saves counted p-value in *pval-file* and also prints result on the screen.

If *input-dir* is entered all counted p-values are saved in *pval-file* (one in the row). *pval-file* has n (n – number of files in directory) rows.

3. EXAMPLES

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tests file named 'numbers.pkl' - if exists:

python z4_KS_test.py --input-file numbers.pkl
```

tests all files in directory named *res* – if exists, results saves in *p.csv* file: python z4_KS_test.py --input-dir res --pval-file p.csv