

# Komolgorov-Smirnov test for Normal / Log-Normal distribution evaluation (Significance level of 0.05)

Method	Amount of Eigenvalues calculated (N)	Size of Matrix	Kolmogorov-Smirnov Statistic Test (for Normal distribution)	P-value (for Normal distribution)	Is it Normal?	Kolmogorov-Smirnov Statistic Test (for Log-Normal distribution)	P-value (for Log-Normal distribution)	Is it Log-Normal?
Lapack	1,000,000	n=1	0.000	0.150	No	0.000	0.500	No
		n=10	0.014	0.010	Yes	0.001	0.011	Yes
		n=100	0.017	0.010	Yes	0.001	0.034	Yes
	10,000	n=10	0.015	0.010	Yes	0.006	0.250	No
	1,000	n=10	0.023	0.150	No	0.013	0.500	No
Power Method	1,000,000	n=1	0.001	0.150	No	0.001	0.250	No
		n=10	0.014	0.010	Yes	0.001	0.001	Yes
		n=100	0.017	0.010	Yes	0.001	0.016	Yes
	10,000	n=10	0.020	0.010	Yes	0.008	0.077	No
	1,000	n=10	0.028	0.064	No	0.018	0.500	No