This form documents the artifacts associated with the article (i.e., the data and code supporting the computational findings) and describes how to reproduce the findings.

Part 1: Data

☐ This paper does not involve analysis of external data (i.e., no data are used or the only data are generated by the authors via simulation in their code).

☒ I certify that the author(s) of the manuscript have legitimate access to and permission to use the data used in this manuscript.

Abstract

We provide the datasets used in the experimental section.

Availability

☒ Data **are** publicly available.
☐ Data **cannot be made** publicly available.

If the data are publicly available, see the *Publicly available data* section. Otherwise, see the *Non-publicly available data* section, below.

Publicly available data

☒ Data are available online at: https://www.bioconductor.org/packages/release/data/experiment/html/cancerdata.html

☒ Data are available as part of the paper's supplementary material.

☐ Data are publicly available by request, following the process described here:

☐ Data are or will be made available through some other mechanism, described here:

The dataset `stock_data_elliptical.csv` is included as supplementary material for the paper, while the breast cancer dataset is publicly available online.

Non-publicly available data

Description

File format(s)

☒ CSV or other plain text.
☐ Software-specific binary format (.Rda, Python pickle, etc.): pkcle
☐ Standardized binary format (e.g., netCDF, HDF5, etc.):
☐ Other (please specify):

Data dictionary

- ☒ Provided by authors in the following file(s): stock_data_elliptical.csv
- ☐ Data file(s) is(are) self-describing (e.g., netCDF files)
- ☒ Available at the following URL: https://bioconductor.org/packages/release/data/experiment/html/cancerdata.html

The dataset `stock_data_elliptical.csv` contains the monthly log returns of 480 stocks over a span of 120 months. It is structured such that each row represents a specific month, and each column corresponds to a stock.

The breast cancer dataset is available in the R package `cancerdata`, with a detailed description provided in the documentation `cancerdata.pdf` or online at https://bioconductor.org/packages/release/data/experiment/manuals/cancerdata/man/cancerdata.pdf. For our analysis, we use the VIJVER dataset from the package. The original data is a 24481×295 matrix, where each row represents a gene and each column corresponds to a tumor sample.

Additional Information (optional)

Part 2: Code

Abstract

We provide R code and Matlab code for the proposed method.

Description

Code format(s)

- ☐ Script files
  - ☒ R
  - ☐ Python
  - ☒ Matlab
  - ☐ Other:
- ☐ Package
  - ☐ R
  - ☐ Python
  - ☐ MATLAB toolbox
  - ☐ Other:
- ☐ Reproducible report
  - ☐ R Markdown
  - ☐ Jupyter notebook
  - ☐ Other:
- ☐ Shell script
- ☐ Other (please specify):

Supporting software requirements

Version of primary software used   R 4.4.1, Matlab R2023a

Libraries and dependencies used by the code   We used the following R packages: psych 2.4.12, tilting 1.1.1, Matrix 1.5.3, foreach 1.5.2, wordspace 0.2.8, mnormt 2.1.1, Rlab 4.0, gTests 0.2, expm 0.999.9, MASS 7.3.58.2, normwhn.test 1.0, mvtnorm 1.2.4, mvShapiroTest 1.0, ade4 1.7.22, ggplot2 3.5.1, scales 1.3.0

Supporting system/hardware requirements (optional)

Parallelization used

- ☐ No parallel code used
- ☐ Multi-core parallelization on a single machine/node

    – Number of cores used:

- ☒ Multi-machine/multi-node parallelization

    – Number of nodes and cores used: 12

License

- ☒ MIT License (default)
- ☐ BSD
- ☐ GPL v3.0
- ☐ Creative Commons
- ☐ Other: (please specify)

Additional information (optional)

Part 3: Reproducibility workflow

Scope

The provided workflow reproduces:

- ☐ Any numbers provided in text in the paper
- ☒ The computational method(s) presented in the paper (i.e., code is provided that implements the method(s))
- ☐ All tables and figures in the paper
- ☐ Selected tables and figures in the paper, as explained and justified below:

The real data results of the proposed test can be reproduced, but the normality test involves some randomization.

Workflow

Location

The workflow is available:

- ☒ As part of the paper's supplementary material.
- ☒ In this Git repository: https://github.com/sy-wwww/elliptical-test.git
- ☐ Other (please specify):

Format(s)

☒ Single master code file
☐ Wrapper (shell) script(s)
☐ Self-contained R Markdown file, Jupyter notebook, or other literate programming approach
☒ Text file (e.g., a readme-style file) that documents workflow
☐ Makefile
☐ Other (more detail in *Instructions* below)

Instructions

The code in `elliptical_test.m` and `tests.R` can be used to calculate the test statistic and p-value. A detailed description is provided in the README file.

Expected run-time

Approximate time needed to reproduce the analyses on a standard desktop machine:

☐ < 1 minute
☐ 1-10 minutes
☐ 10-60 minutes
☐ 1-8 hours
☒ > 8 hours
☐ Not feasible to run on a desktop machine, as described here:

Additional information (optional)

Notes (optional)