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A goodness-of-fit test for any statistical distribution. The test relies on the fact that the value of the sample cumulative density function is asymptotically normally distributed. To apply the Kolmogorov-Smirnov test, calculate the cumulative frequency (normalized by the sample size) of the observations as a function of class. Then calculate the cumulative frequency for a true distribution ...

Kolmogorov-Smirnov Test -- from Wolfram MathWorld

Normal Distribution — The lognormal distribution is closely related to the normal distribution. If X is distributed lognormally with parameters μ and σ, then log(x) is distributed normally with mean μ and standard deviation σ.

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