Package 'vartest'

May 7, 2024

Type Package
Title Tests for Variance Homogeneity
Version 1.2
Date 2024-05-07
Depends R (>= $3.2.0$)
Imports stats, SuppDists, psych
Author Gozde Cosar [aut], Osman Dag [aut, cre]
Maintainer Osman Dag <osman.dag@outlook.com></osman.dag@outlook.com>
Description Performs 20 omnibus tests for testing the composite hypothesis of variance homogeneity.
License GPL (>= 2)
NeedsCompilation no
Repository CRAN
Date/Publication 2024-05-07 16:00:02 UTC
R topics documented:
adjusted.taha.test

adjusted.taha.test	
ansari.test	3
bartletts.test	4
capon.test	
cochrans.test	7
david.barton.test	
duran.test	9
f.test	10
fk.test	12
g.test	13
hartley.test	14
klotz.test	15
levene.test	17
mood.test	18
mzv.test	19

2 adjusted.taha.test

	sted.taha.test	 dii	usta	 Ta	ha	T	oct																		_
Index																									28
	zv.test	 	•	 •	•	•		•	•	•	•	•	 	•	•	•	 •	•	•		•			•	26
	talwar.gentle.test	 		 									 												24
	siegel.tukey.test . taha.test																								
	obrien.test																								

Description

adjusted.taha.test performs Adjusted Taha variance homogeneity test.

Usage

```
adjusted.taha.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

Arguments

formula	a formula of the form 1hs \sim rhs where 1hs gives the sample values and rhs the corresponding groups.
data	a tibble or data frame containing the variables in formula.
alpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
verbose	a logical for printing output to R console.

Value

A list containing the following components:

statistic	the corresponding test statistic.
parameter	the parameter(s) of the approximate chi squared distribution of the test statistic.
p.value	the p-value of the test.
method	the character string "Adjusted Taha Test".
data	a data frame containing the variables in which NA values (if exist) are removed.
formula	a formula of the form 1hs \sim rhs where 1hs gives the sample values and rhs the corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

ansari.test 3

References

Conover, W.J., Iman, R.L.(1978). Some Exact Tables For The Squared Ranks Test. *Communications in Statistics - Simulation and Computation*, **B7(5)**, 491-513.

Fligner, M.A., Killeen, T.J.(1976). Distribution-Free Two-Sample Tests for Scale. *Journal of the American Statistical Association*, **71:353**, 210-213.

Examples

```
library(vartest)
adjusted.taha.test(Sepal.Length ~ Species, data = iris)
```

ansari.test

Ansari Bradley Test

Description

ansari.test performs Ansari Bradley variance homogeneity test.

Usage

```
ansari.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

Arguments

formula	a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the corresponding groups.
data	a tibble or data frame containing the variables in formula.
alpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
verbose	a logical for printing output to R console.

Value

A list containing the following components:

statistic	the corresponding test statistic.
parameter	the parameter(s) of the approximate chi squared distribution of the test statistic.
p.value	the p-value of the test.
method	the character string "Ansari Bradley Test".
data	a data frame containing the variables in which NA values (if exist) are removed.
formula	a formula of the form 1hs \sim rhs where 1hs gives the sample values and rhs the
	corresponding groups.

4 bartletts.test

Author(s)

Gozde Cosar and Osman Dag

References

Conover, W.J., Johnson, M.E., Johnson, M.M. (1981). A Comparative Study of Tests for Homogeneity of Variances, with Applications to the Outer Continental Shelf Bidding Data. *Technometrics*, **23:4**, 351-361.

See Also

```
ansari_test
```

Examples

```
library(vartest)
ansari.test(Sepal.Length ~ Species, data = iris)
```

bartletts.test

Bartlett's Test

Description

bartletts.test performs Bartlett variance homogeneity test.

Usage

```
bartletts.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

Arguments

formula	a formula of the form 1hs \sim rhs where 1hs gives the sample values and rhs the corresponding groups.
data	a tibble or data frame containing the variables in formula.
alpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
verbose	a logical for printing output to R console.

capon.test 5

Value

A list containing the following components:

statistic the corresponding test statistic.

parameter the parameter(s) of the approximate chi-squared distribution of the test statistic.

p. value the p-value of the test.

method the character string "Bartlett's Test".

data a data frame containing the variables in which NA values (if exist) are removed. formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

References

Lee, H.B., Katz, G.S., Restori, A.F. (2010). A Monte Carlo Study of Seven Homogeneity of Variance Tests. *Journal of Mathematics and Statistics*, **6:3**, 359-366.

Conover, W.J., Johnson, M.E., Johnson, M.M. (1981). A Comparative Study of Tests for Homogeneity of Variances, with Applications to the Outer Continental Shelf Bidding Data. *Technometrics*, **23:4**, 351-361.

See Also

```
bartlett.test
```

Examples

```
library(vartest)
bartletts.test(Sepal.Length ~ Species, data = iris)
```

capon.test

Capon Test

Description

```
capon.test performs Capon variance homogeneity test.
```

Usage

```
capon.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

6 capon.test

Arguments

formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

data a tibble or data frame containing the variables in formula.

alpha the level of significance to assess variance homogeneity. Default is set to alpha

= 0.05.

na.rm a logical value indicating whether NA values should be stripped before the com-

putation proceeds.

verbose a logical for printing output to R console.

Value

A list containing the following components:

statistic the corresponding test statistic.

parameter the parameter(s) of the approximate chi squared distribution of the test statistic.

p. value the p-value of the test.

method the character string "Capon Test".

data a data frame containing the variables in which NA values (if exist) are removed.

formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

References

Capon, J. (1961). Asymptotic Efficiency of Certain Locally Most Powerful Rank Tests. *The Annals of Mathematical Statistics*, **32:1**, 88-100.

Conover, W.J., Johnson, M.E., Johnson, M.M. (1981). A Comparative Study of Tests for Homogeneity of Variances, with Applications to the Outer Continental Shelf Bidding Data. *Technometrics*, **23:4**, 351-361.

Examples

```
library(vartest)
capon.test(Sepal.Length ~ Species, data = iris)
```

cochrans.test 7

Description

cochrans. test performs Cochran's C variance homogeneity test.

Usage

```
cochrans.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

Arguments

formula	a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the corresponding groups.
data	a tibble or data frame containing the variables in formula.
alpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
verbose	a logical for printing output to R console.

Value

A list containing the following components:

statistic the corresponding test statistic.

parameter the parameter(s) of the approximate F distribution of the test statistic.

p.value the p-value of the test.

method the character string "Cochran's C Test".

data a data frame containing the variables in which NA values (if exist) are removed.

formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

References

Wang, Y., Gil, P.R., Chen, Y.H., Kromrey, J.D., Kim, E.S., Pham, T., Nguyen, D., Romano, J.L. (2017). Comparing the Performance of Approaches for Testing the Homogeneity of Variance Assumption in One-Factor Anova Models. *Educational and Psychological Measurement*, **77:2**, 305-329.

Cochran, W.G. (1941). The Distribution of The Largest of a set of Estimated Variances as a Fraction of Their Total. *Annals of Eugenics*, **11:1**, 47-52.

8 david.barton.test

See Also

```
cochran.test
```

Examples

```
library(vartest)
cochrans.test(Sepal.Length ~ Species, data = iris)
```

david.barton.test

David Barton Test

Description

david.barton.test performs David Barton variance homogeneity test.

Usage

```
david.barton.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

Arguments

formula	a formula of the form 1hs \sim rhs where 1hs gives the sample values and rhs the corresponding groups.
data	a tibble or data frame containing the variables in formula.
alpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.

a logical for printing output to R console.

Value

verbose

A list containing the following components:

corresponding groups.

the corresponding test statistic.

parameter the parameter(s) of the approximate chi squared distribution of the test statistic.

p.value the p-value of the test.

method the character string "David Barton Test".

data a data frame containing the variables in which NA values (if exist) are removed.

formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

duran.test 9

Author(s)

Gozde Cosar and Osman Dag

References

Gibbons, J.D., Chakraborti, S. (2010). Nonparametric Statistical Inference. *CRC Press*, **5th Ed.**, 316-320.

Barton, D.E., David, F.N. (1958). A Test For Birth Order Effect. *Annals of Human Genetics*, **22:3**, 250-257.

Conover, W.J., Johnson, M.E., Johnson, M.M. (1981). A Comparative Study of Tests for Homogeneity of Variances, with Applications to the Outer Continental Shelf Bidding Data. *Technometrics*, **23:4**, 351-361.

Examples

```
library(vartest)
david.barton.test(Sepal.Length ~ Species, data = iris)
```

duran.test Duran Test

Description

duran. test performs Duran variance homogeneity test.

Usage

```
duran.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

Arguments

formula	a formula of the form 1hs \sim rhs where 1hs gives the sample values and rhs the corresponding groups.
data	a tibble or data frame containing the variables in formula.
alpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
verbose	a logical for printing output to R console.

10 f.test

Value

A list containing the following components:

statistic the corresponding test statistic.

parameter the parameter(s) of the approximate chi squared distribution of the test statistic.

p. value the p-value of the test.

method the character string "Duran Test".

data a data frame containing the variables in which NA values (if exist) are removed.

formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

References

Conover, W.J., Iman, R.L.(1978). Some Exact Tables For The Squared Ranks Test. *Communications in Statistics - Simulation and Computation*, **B7(5)**, 491-513.

Examples

```
library(vartest)
duran.test(Sepal.Length ~ Species, data = iris)
```

f.test Fisher's Test

Description

f. test performs Fisher's variance homogeneity test.

Usage

```
f.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

f.test 11

Arguments

formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

data a tibble or data frame containing the variables in formula.

alpha the level of significance to assess variance homogeneity. Default is set to alpha

= 0.05.

na.rm a logical value indicating whether NA values should be stripped before the com-

putation proceeds.

verbose a logical for printing output to R console.

Value

A list containing the following components:

statistic the corresponding test statistic.

parameter the parameter(s) of the approximate F distribution of the test statistic.

p.value the p-value of the test.

method the character string "Fisher's Test".

data a data frame containing the variables in which NA values (if exist) are removed.

formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

References

Gorbunova, A.A., Lemeshko, B.Y. (2012). Application of Parametric Homogeneity of Variances Tests under Violation of Classical Assumption. *2nd Stochastic Modeling Techniques and Data Analysis International Conference*, **5:8**, 253-260.

Examples

```
library(vartest)
f.test(Sepal.Length ~ Species, data = iris)
```

12 fk.test

fk.test	Fligner-Killeen Test	
---------	----------------------	--

Description

fk. test performs Fligner-Killeen variance homogeneity test.

Usage

```
fk.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

Arguments

formula	a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the corresponding groups.
data	a tibble or data frame containing the variables in formula.
alpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
verbose	a logical for printing output to R console.

Value

A list containing the following components:

statistic	the corresponding test statistic.
parameter	the parameter(s) of the approximate chi squared distribution of the test statistic.
p.value	the p-value of the test.
method	the character string "Fligner-Killeen Test".
data	a data frame containing the variables in which NA values (if exist) are removed.
formula	a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

References

Fligner, M.A., Killeen, T.J.(1976). Distribution-Free Two-Sample Tests for Scale. *Journal of the American Statistical Association*, **71:353**, 210-213.

Conover, W.J., Johnson, M.E., Johnson, M.M. (1981). A Comparative Study of Tests for Homogeneity of Variances, with Applications to the Outer Continental Shelf Bidding Data. *Technometrics*, **23:4**, 351-361.

g.test 13

See Also

```
fligner_test
```

Examples

```
library(vartest)

fk.test(Sepal.Length ~ Species, data = iris)
```

g.test G Test

Description

 ${\tt g.test}$ performs ${\tt G}$ variance homogeneity test.

Usage

```
g.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

Arguments

formula	a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the corresponding groups.
data	a tibble or data frame containing the variables in formula.
alpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
verbose	a logical for printing output to R console.

Value

A list containing the following components:

statistic	the corresponding test statistic.
parameter	the parameter(s) of the approximate F distribution of the test statistic.
p.value	the p-value of the test.
method	the character string "G Test".
data	a data frame containing the variables in which NA values (if exist) are removed.
formula	a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the corresponding groups.

14 hartley.test

Author(s)

Gozde Cosar and Osman Dag

References

UE't Lam, R. (2010). Scrutiny of Variance Results for Outliers: Cochran's Test Optimized. *Analytica Chimica Acta*, **659(1-2)**, 68-84.

Wang, Y., Gil, P.R., Chen, Y.H., Kromrey, J.D., Kim, E.S., Pham, T., Nguyen, D., Romano, J.L. (2017). Comparing the Performance of Approaches for Testing the Homogeneity of Variance Assumption in One-Factor Anova Models. *Educational and Psychological Measurement*, **77:2**, 305-329.

Examples

```
library(vartest)
g.test(Sepal.Length ~ Species, data = iris)
```

hartley.test

Hartley's Maximum F-Ratio Test

Description

hartley.test performs Hartley's Maximum F-Ratio variance homogeneity test.

Usage

```
hartley.test(formula, data, size = "mean", alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

Arguments

f	ormula	a formula of the form 1hs \sim rhs where 1hs gives the sample values and rhs the corresponding groups.
d	ata	a tibble or data frame containing the variables in formula.
S	ize	a character string to define how to number of group observation. "mean": mean, "harmonic": harmonic mean, "maxn": maximum n, and "minvar": minimum variance.
a.	lpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na	a.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
V	erbose	a logical for printing output to R console.

klotz.test 15

Value

A list containing the following components:

statistic the corresponding test statistic.

parameter the parameter(s) of the approximate F distribution of the test statistic.

p. value the p-value of the test.

method the character string "Hartley's Maximum F-Ratio Test".

a data frame containing the variables in which NA values (if exist) are removed.

formula

a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

References

Gorbunova, A.A., Lemeshko, B.Y. (2012). Application of Parametric Homogeneity of Variances Tests under Violation of Classical Assumption. *2nd Stochastic Modeling Techniques and Data Analysis International Conference*, **5:8**, 253-260.

Bhandary, M., Dai, H. (2008). An Alternative Test for the Equality of Variances for Several Populations When the Underlying Distributions are Normal. *Communications in Statistics-Simulation and Computation*, **38:1**, 109-117.

See Also

hartleyTest

Examples

```
library(vartest)
hartley.test(Sepal.Length ~ Species, data = iris, size = "mean")
```

klotz.test Klotz.Test

Description

klotz.test performs Klotz variance homogeneity test.

Usage

```
klotz.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

16 klotz.test

Arguments

formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

data a tibble or data frame containing the variables in formula.

alpha the level of significance to assess variance homogeneity. Default is set to alpha

= 0.05.

na.rm a logical value indicating whether NA values should be stripped before the com-

putation proceeds.

verbose a logical for printing output to R console.

Value

A list containing the following components:

statistic the corresponding test statistic.

parameter the parameter(s) of the approximate chi squared distribution of the test statistic.

p.value the p-value of the test.

method the character string "Klotz Test".

data a data frame containing the variables in which NA values (if exist) are removed. formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

References

Conover, W.J., Johnson, M.E., Johnson, M.M. (1981). A Comparative Study of Tests for Homogeneity of Variances, with Applications to the Outer Continental Shelf Bidding Data. *Technometrics*, **23:4**, 351-361.

Klotz, J. (1962). Nonparametric Tests for Scale. *The Annals of Mathematical Statistics*, **33:2**, 498-512.

See Also

klotz_test

Examples

```
library(vartest)
```

```
klotz.test(Sepal.Length ~ Species, data = iris)
```

levene.test 17

levene.test	Levene's Test	

Description

levene.test performs Levene variance homogeneity test.

Usage

```
levene.test(formula, data, center = "mean", deviation = "absolute",
    trim.rate = 0.25, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

Arguments

formula	a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the corresponding groups.
data	a tibble or data frame containing the variables in formula.
center	a character string to define how to center. "mean": mean, "median": median, and "trim.mean": trimmed mean.
deviation	a character string to define how to specify the deviation. "absoluate": absolute deviation and "squared": squared deviation.
trim.rate	the rate of observations trimmed from each tail of the distribution. Default is set to 0.25 .
alpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
verbose	a logical for printing output to R console.

Value

A list containing the following components:

statistic	the corresponding test statistic.
parameter	the parameter(s) of the approximate F distribution of the test statistic.
p.value	the p-value of the test.
method	the character string "Levene's Test".
data	a data frame containing the variables in which NA values (if exist) are removed.
formula	a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

18 mood.test

References

Wang, Y., Gil, P.R., Chen, Y.H., Kromrey, J.D., Kim, E.S., Pham, T., Nguyen, D., Romano, J.L. (2017). Comparing the Performance of Approaches for Testing the Homogeneity of Variance Assumption in One-Factor Anova Models. *Educational and Psychological Measurement*, **77:2**, 305-329.

Brown, M.B., Forsythe, A.B. (1974). Robust Tests for the Equality of Variances. *Journal of the American Statistical Association*, **69:346**, 364-367.

See Also

leveneTest

Examples

```
library(vartest)
```

```
levene.test(Sepal.Length ~ Species, data = iris, center="median", deviation="absolute")
levene.test(Sepal.Length ~ Species, data = iris, center="median", deviation="squared")
levene.test(Sepal.Length ~ Species, data = iris, center="mean", deviation="absolute")
levene.test(Sepal.Length ~ Species, data = iris, center="mean", deviation="squared")
levene.test(Sepal.Length ~ Species, data = iris, center="trim.mean", deviation="absolute")
levene.test(Sepal.Length ~ Species, data = iris, center="trim.mean", deviation="squared")
```

mood.test

Mood Test

Description

mood. test performs Mood variance homogeneity test.

Usage

```
mood.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

Arguments

formula	a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the corresponding groups.
data	a tibble or data frame containing the variables in formula.
alpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
verbose	a logical for printing output to R console.

mzv.test 19

Value

A list containing the following components:

statistic the corresponding test statistic.

parameter the parameter(s) of the approximate chi squared distribution of the test statistic.

p. value the p-value of the test.

method the character string "Mood Test".

data a data frame containing the variables in which NA values (if exist) are removed. formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

References

Conover, W.J., Johnson, M.E., Johnson, M.M. (1981). A Comparative Study of Tests for Homogeneity of Variances, with Applications to the Outer Continental Shelf Bidding Data. *Technometrics*, **23:4**, 351-361.

Mood, A.M. (1954). On the Asymptotic Efficiency of Certain Nonparametric Two-Sample Tests. *The Annals of Mathematical Statistics*, **25:3**, 514-522.

See Also

```
mood_test
```

Examples

```
library(vartest)
mood.test(Sepal.Length ~ Species, data = iris)
```

mzv.test

Modified Z Variance Test

Description

mzv. test performs Modified Z Variance variance homogeneity test.

Usage

```
mzv.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

20 mzv.test

Arguments

formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

data a tibble or data frame containing the variables in formula.

alpha the level of significance to assess variance homogeneity. Default is set to alpha

= 0.05.

na.rm a logical value indicating whether NA values should be stripped before the com-

putation proceeds.

verbose a logical for printing output to R console.

Value

A list containing the following components:

statistic the corresponding test statistic.

parameter the parameter(s) of the approximate F distribution of the test statistic.

p. value the p-value of the test.

method the character string "Modified Z Variance Test".

data a data frame containing the variables in which NA values (if exist) are removed.

formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

References

Wang, Y., Gil, P.R., Chen, Y.H., Kromrey, J.D., Kim, E.S., Pham, T., Nguyen, D., Romano, J.L. (2017). Comparing the Performance of Approaches for Testing the Homogeneity of Variance Assumption in One-Factor Anova Models. *Educational and Psychological Measurement*, **77:2**, 305-329.

Overall, J.E., Woodward, J.A. (1974). A Simple Test for Heterogeneity of Variance in Complex Factorial Designs. *Psychometrika*, **39:3**, 311-318.

Examples

```
library(vartest)
mzv.test(Sepal.Length ~ Species, data = iris)
```

obrien.test 21

Description

obrien.test performs O'Brien variance homogeneity test.

Usage

```
obrien.test(formula, data, center = "mean", trim.rate = 0.25, alpha = 0.05,
    na.rm = TRUE, verbose = TRUE)
```

Arguments

formula	a formula of the form 1hs \sim rhs where 1hs gives the sample values and rhs the corresponding groups.
data	a tibble or data frame containing the variables in formula.
center	a character string to define how to center. "mean": mean, "median": median, and "trim.mean": trimmed mean.
trim.rate	the rate of observations trimmed from each tail of the distribution. Default is set to 0.25 .
alpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
verbose	a logical for printing output to R console.

Value

A list containing the following components:

statistic	the corresponding test statistic.
parameter	the parameter(s) of the approximate F distribution of the test statistic.
p.value	the p-value of the test.
method	the character string "O'Brien Test".
data	a data frame containing the variables in which NA values (if exist) are removed.
formula	a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

22 siegel.tukey.test

References

O'Brien, R.G. (1981). A Simple Test for Variance Effects in Experimental Designs. *Psychological Bulletin*, **89:3**, 570-574.

Gorbunova, A.A., Lemeshko, B.Y. (2012). Application of Parametric Homogeneity of Variances Tests under Violation of Classical Assumption. *2nd Stochastic Modeling Techniques and Data Analysis International Conference*, **5:8**, 253-260.

Examples

```
library(vartest)
obrien.test(Sepal.Length ~ Species, data = iris, center="mean")
```

siegel.tukey.test

Siegel Tukey Test

Description

siegel.tukey.test performs Siegel Tukey variance homogeneity test.

Usage

```
siegel.tukey.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

Arguments

formula	a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the corresponding groups.
data	a tibble or data frame containing the variables in formula.
alpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
verbose	a logical for printing output to R console.

Value

A list containing the following components:

corresponding groups.

statistic	the corresponding test statistic.
parameter	the parameter(s) of the approximate chi squared distribution of the test statistic.
p.value	the p-value of the test.
method	the character string "Siegel Tukey Test".
data	a data frame containing the variables in which NA values (if exist) are removed.
formula	a formula of the form 1hs \sim rhs where 1hs gives the sample values and rhs the

taha.test 23

Author(s)

Gozde Cosar and Osman Dag

References

Gibbons, J.D., Chakraborti, S. (2010). Nonparametric Statistical Inference. *CRC Press*, **5th Ed.**, 316-320.

Siegel, S., Tukey, J.W. (1960). A Nonparametric Sum of Ranks Procedure for Relative Spread in Unpaired Samples. *Journal of the American Statistical Association*, **55:291**, 429-445.

See Also

GSTTest

Examples

```
library(vartest)
siegel.tukey.test(Sepal.Length ~ Species, data = iris)
```

taha.test

Taha Test

Description

taha. test performs Taha variance homogeneity test.

Usage

```
taha.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

Arguments

formula	a formula of the form 1hs \sim rhs where 1hs gives the sample values and rhs the corresponding groups.
data	a tibble or data frame containing the variables in formula.
alpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
verbose	a logical for printing output to R console.

24 talwar.gentle.test

Value

A list containing the following components:

statistic the corresponding test statistic.

parameter the parameter(s) of the approximate chi squared distribution of the test statistic.

p.value the p-value of the test.

method the character string "Taha Test".

data a data frame containing the variables in which NA values (if exist) are removed. formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

References

Conover, W.J., Iman, R.L.(1978). Some Exact Tables For The Squared Ranks Test. *Communications in Statistics - Simulation and Computation*, **B7(5)**, 491-513.

Taha, M.A.H. (1964). Rank Test for Scale Parameter for Asymmetrical One-Sided Distributions. *Annales de l'ISUP*, **13:3**, 169-180.

See Also

```
taha_test
```

Examples

```
library(vartest)
taha.test(Sepal.Length ~ Species, data = iris)
```

talwar.gentle.test

Talwar and Gentle Test

Description

talwar.gentle.test performs Talwar and Gentle variance homogeneity test.

Usage

```
talwar.gentle.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

talwar.gentle.test 25

Arguments

formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

data a tibble or data frame containing the variables in formula.

alpha the level of significance to assess variance homogeneity. Default is set to alpha

= 0.05.

na.rm a logical value indicating whether NA values should be stripped before the com-

putation proceeds.

verbose a logical for printing output to R console.

Value

A list containing the following components:

statistic the corresponding test statistic.

parameter the parameter(s) of the approximate chi squared distribution of the test statistic.

p.value the p-value of the test.

method the character string "Talwar and Gentle Test".

data a data frame containing the variables in which NA values (if exist) are removed.

formula a formula of the form 1hs ~ rhs where 1hs gives the sample values and rhs the

corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

References

Conover, W.J., Johnson, M.E., Johnson, M.M. (1981). A Comparative Study of Tests for Homogeneity of Variances, with Applications to the Outer Continental Shelf Bidding Data. *Technometrics*, **23:4**, 351-361.

Talwar, P.P., Gentle, J.E. (1976). A Robust Test for the Homogeneity of Scales. *Communications in Statistics - Theory and Methods*, **6:4**, 363-369.

Examples

```
library(vartest)
```

talwar.gentle.test(Sepal.Length ~ Species, data = iris)

26 zv.test

|--|

Description

zv. test performs Z variance homogeneity test.

Usage

```
zv.test(formula, data, alpha = 0.05, na.rm = TRUE, verbose = TRUE)
```

Arguments

formula	a formula of the form 1hs \sim rhs where 1hs gives the sample values and rhs the corresponding groups.
data	a tibble or data frame containing the variables in formula.
alpha	the level of significance to assess variance homogeneity. Default is set to alpha $= 0.05$.
na.rm	a logical value indicating whether NA values should be stripped before the computation proceeds.
verbose	a logical for printing output to R console.

Value

A list containing the following components:

statistic	the corresponding test statistic.
parameter	the parameter(s) of the approximate F distribution of the test statistic.
p.value	the p-value of the test.
method	the character string "Z Variance Test".
data	a data frame containing the variables in which NA values (if exist) are removed.
formula	a formula of the form 1hs \sim rhs where 1hs gives the sample values and rhs the corresponding groups.

Author(s)

Gozde Cosar and Osman Dag

References

Gorbunova, A.A., Lemeshko, B.Y. (2012). Application of Parametric Homogeneity of Variances Tests under Violation of Classical Assumption. *2nd Stochastic Modeling Techniques and Data Analysis International Conference*, **5:8**, 253-260.

zv.test 27

Wang, Y., Gil, P.R., Chen, Y.H., Kromrey, J.D., Kim, E.S., Pham, T., Nguyen, D., Romano, J.L. (2017). Comparing the Performance of Approaches for Testing the Homogeneity of Variance Assumption in One-Factor Anova Models. *Educational and Psychological Measurement*, **77:2**, 305-329.

Overall, J.E., Woodward, J.A. (1974). A Simple Test for Heterogeneity of Variance in Complex Factorial Designs. *Psychometrika*, **39:3**, 311-318.

Examples

```
library(vartest)
zv.test(Sepal.Length ~ Species, data = iris)
```

Index

* functions	GSTTest, 23
adjusted.taha.test,2	
ansari. $test, 3$	hartley.test, 14
bartletts.test,4	hartleyTest, <i>15</i>
capon.test, 5	13 15
cochrans.test,7	klotz.test, 15
david.barton.test,8	klotz_test, <i>16</i>
duran.test, 9	lovens tost 17
f.test, 10	levene.test, 17
fk.test, 12	leveneTest, 18
g.test, 13	mood.test, 18
hartley.test, 14	mood_test, 19
klotz.test, 15	mzv.test, 19
levene.test, 17	mzv. test, 19
mood.test, 18	obrien.test, 21
mzv.test, 19	
obrien.test, 21	siegel.tukey.test, 22
siegel.tukey.test, 22	
taha.test, 23	taha.test, 23
talwar.gentle.test, 24	taha_test, 24
zv.test, 26	talwar.gentle.test,24
adjusted.taha.test,2 ansari.test,3 ansari_test,4	zv.test, 26
hantlatt toot 5	
bartlett.test,5 bartletts.test,4	
par tietts. test, 4	
capon.test, 5 cochran.test, 8 cochrans.test, 7	
david.barton.test,8 duran.test,9	
f.test, 10 fk.test, 12 fligner_test, <i>13</i>	
g.test, 13	