Package 'OneTwoSamples'

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Depends R ($>= 3.3$), methods
Description We introduce an R function one_two_sample() which can deal with one and two (normal) samples, Ying-Ying Zhang, Yi Wei (2012) <doi:10.2991 asshm-13.2013.29="">. For one normal sample x, the function reports descriptive statistics, plot, interval estimation and test of hypothesis of x. For two normal samples x and y, the function reports descriptive statistics, plot, interval estimation and test of hypothesis of x and y, respectively. It also reports interval estimation and test of hypothesis of mu1-mu2 (the difference of the means of x and y) and sigma1^2 / sigma2^2 (the ratio of the variances of x and y), tests whether x and y are from the same population, finds the correlation coefficient of x and y have the same length.</doi:10.2991>
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OneTwoSamples-package Deal with One and Two (Normal) Samples

Description

In this package, we introduce an R function one_two_sample() which can deal with one and two (normal) samples, Ying-Ying Zhang, Yi Wei (2012), doi:10.2991/asshm13.2013.29. For one normal sample x, the function reports descriptive statistics, plot, interval estimation and test of hypothesis of x. For two normal samples x and y, the function reports descriptive statistics, plot, interval estimation and test of hypothesis of x and y, respectively. It also reports interval estimation and test of hypothesis of mu1-mu2 (the difference of the means of x and y) and sigma1^2/sigma2^2 (the ratio of the variances of x and y), tests whether x and y are from the same population, finds the correlation coefficient of x and y if x and y have the same length.

Details

Package: OneTwoSamples

Type: Package Version: 1.1-0 Date: 2023-03-22 License: GPL (>= 2)

The most important functions are: one_two_sample() and one_sample().

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Author(s)

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References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

library("OneTwoSamples")

data_outline

Compute various descriptive statistics

Description

Compute various descriptive statistics of x, such as mean, median, skewness, and kurtosis, etc.

Usage

```
data_outline(x)
```

Arguments

x A numeric vector.

Value

A data.frame with variables:

N The length.

Mean The mean.

Var The variance.

std_dev Standard deviation.

Median The median.

std_mean The standard error of the sample mean.

CV The coefficient of variation.

CSS The corrected sum of squares.

USS The uncorrected sum of squares.

R The extreme difference.

R1 The half extreme difference, or the difference of upper quartile and lower quar-

tile.

Skewness The coefficient of skewness.

Kurtosis The coefficient of kurtosis.

row.names 1.

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Author(s)

Ying-Ying Zhang (Robert) < robertzhangyying@qq.com>

References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x
data_outline(x)
```

detail

Show details of an object

Description

Show details of an object.

Usage

detail(x)

Arguments

х

Any R object to be tested.

Value

A list with components:

x The argument x.

isS4 Logical, indicates whether x is an S4 object.

isObject Logical, indicates whether x is an object, i.e., with a class attribute.

class The class of x.

attributes The attributes of x. Usually result\$attributes is also a list.

Author(s)

Ying-Ying Zhang (Robert) < robertzhangyying@qq.com>

References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

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See Also

```
isS4, is.object, class, attributes
```

Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x
t = t.test(x); t
detail(t)
```

interval_estimate1

Two sided interval estimation of mu of one normal sample

Description

Compute the two sided interval estimation of mu of one normal sample when the population variance is known or unknown.

Usage

```
interval_estimate1(x, sigma = -1, alpha = 0.05)
```

Arguments

X	A numeric vector.
sigma	The standard deviation of the population. sigma>=0 indicates it is known, sigma<0 indicates it is unknown. Default to unknown standard deviation.
alpha	The significance level, a real number in [0, 1]. Default to 0.05. 1-alpha is the

degree of confidence.

Value

A data.frame with variables:

mean	The sample mean.
df	The degree of freedom.
a	The confidence lower limit.
b	The confidence upper limit.

Author(s)

Ying-Ying Zhang (Robert) < robertzhangyying@qq.com>

References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

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Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x
interval_estimate1(x, sigma = 0.2)
interval_estimate1(x)
```

interval_estimate2

Two sided interval estimation of mu1-mu2 of two normal samples

Description

Compute the two sided interval estimation of mu1-mu2 of two normal samples when the population variances are known, unknown equal, or unknown unequal.

Usage

```
interval_estimate2(x, y, sigma = c(-1, -1), var.equal = FALSE, alpha = 0.05)
```

Arguments

x	A numeric vector.
У	A numeric vector.
sigma	A numeric vector of length 2, which contains the standard deviations of two populations. When the standard deviations are known, input it, then the function computes the interval endpoints using normal population; when the standard deviations are unknown, ignore it, now we need to consider whether the two populations have equal variances. See var.equal below.
var.equal	A logical variable indicating whether to treat the two variances as being equal. If TRUE then the pooled variance is used to estimate the variance otherwise the Welch (or Satterthwaite) approximation to the degrees of freedom is used.

The significance level, a real number in [0, 1]. Default to 0.05. 1-alpha is the

degree of confidence.

Value

alpha

A data.frame with variables:

mean	The difference of sample means xb-yb.
df	The degree of freedom.
а	The confidence lower limit.
b	The confidence upper limit.

Author(s)

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References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x
y=rnorm(20, mean = 2, sd = 0.3); y
interval_estimate2(x, y, sigma = c(0.2, 0.3))
interval_estimate2(x, y, var.equal = TRUE)
interval_estimate2(x, y)
```

interval_estimate3

Two sided interval estimation of mu of one non-normal sample with large sample size

Description

Compute the two sided interval estimation of mu of one non-normal sample with large sample size when the population variance is known or unknown.

Usage

```
interval_estimate3(x, sigma = -1, alpha = 0.05)
```

Arguments

x A numeric vector.

sigma The standard deviation of the population. sigma>=0 indicates it is known, sigma<0

indicates it is unknown. Default to unknown standard deviation.

alpha The significance level, a real number in [0, 1]. Default to 0.05. 1-alpha is the

degree of confidence.

Value

A data.frame with variables:

mean The sample mean.

a The confidence lower limit.b The confidence upper limit.

Author(s)

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References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
x = rexp(50, 1/2); x
interval_estimate3(x)
```

 $interval_estimate4$

Two sided or one sided interval estimation of mu of one normal sample

Description

Compute the two sided or one sided interval estimation of mu of one normal sample when the population variance is known or unknown.

Usage

```
interval_estimate4(x, sigma = -1, side = 0, alpha = 0.05)
```

Arguments

x sigma	A numeric vector. The standard deviation of the population. sigma>=0 indicates it is known, sigma<0 indicates it is unknown. Default to unknown standard deviation.
side	A parameter used to control whether to compute two sided or one sided interval estimation. When computing the one sided upper limit, input side = -1; when computing the one sided lower limit, input side = 1; when computing the two sided limits, input side = 0 (default).
alpha	The significance level, a real number in [0, 1]. Default to 0.05. 1-alpha is the degree of confidence.

Value

A data.frame with variables:

mean	The sample mean.
df	The degree of freedom.
a	The confidence lower limit.
b	The confidence upper limit.

Author(s)

interval_estimate5

References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x
interval_estimate4(x, sigma = 0.2, side = -1)
interval_estimate4(x, side = 1)
```

 $interval_estimate5$

 $\label{two sided or one sided interval estimation of mul-mu2 of two normal samples$

Description

Compute the two sided or one sided interval estimation of mu1-mu2 of two normal samples when the population variances are known, unknown equal, or unknown unequal.

Usage

```
interval_estimate5(x, y, sigma = c(-1, -1), var.equal = FALSE, side = 0, alpha = 0.05)
```

Arguments

X	A numeric vector.
У	A numeric vector.
sigma	A numeric vector of length 2, which contains the standard deviations of two populations. When the standard deviations are known, input it, then the function computes the interval endpoints using normal population; when the standard deviations are unknown, ignore it, now we need to consider whether the two populations have equal variances. See var.equal below.
var.equal	A logical variable indicating whether to treat the two variances as being equal. If TRUE then the pooled variance is used to estimate the variance otherwise the Welch (or Satterthwaite) approximation to the degrees of freedom is used.
side	A parameter used to control whether to compute two sided or one sided interval estimation. When computing the one sided upper limit, input side = -1 ; when computing the one sided lower limit, input side = 1 ; when computing the two sided limits, input side = 0 (default).
alpha	The significance level, a real number in $[0, 1]$. Default to 0.05 . 1-alpha is the degree of confidence.

Value

A data frame with variables:

mean The difference of sample means xb-yb.

df The degree of freedom.

a The confidence lower limit.

b The confidence upper limit.

Author(s)

Ying-Ying Zhang (Robert) < robertzhangyying@qq.com>

References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x
y=rnorm(20, mean = 2, sd = 0.3); y
interval_estimate5(x, y, sigma = c(0.2, 0.3), side = -1)
interval_estimate5(x, y, var.equal = TRUE)
interval_estimate5(x, y)
```

interval_var1

Two sided interval estimation of sigma^2 of one normal sample

Description

Compute the two sided interval estimation of sigma² of one normal sample when the population mean is known or unknown.

Usage

```
interval_var1(x, mu = Inf, alpha = 0.05)
```

Arguments

x A numeric vector.

mu The population mean. When it is known, input it, and the function computes

the interval endpoints using a chi-square distribution with degree of freedom n. When it is unknown, ignore it, and the function computes the interval endpoints

using a chi-square distribution with degree of freedom n-1.

alpha The significance level, a real number in [0, 1]. Default to 0.05. 1-alpha is the

degree of confidence.

Value

A data.frame with variables:

var	The estimate of the population variance. When the population mean mu is
	known, $var = mean((x-mu)^2)$. When mu is unknown, $var = var(x)$.
df	The degree of freedom.
а	The confidence lower limit.
b	The confidence upper limit.

Author(s)

Ying-Ying Zhang (Robert) <robertzhangyying@qq.com>

References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x
interval_var1(x, mu = 1)
interval_var1(x)
```

interval_var2

 ${\it Two \ sided \ interval \ estimation \ of \ sigma1^2 \ / \ sigma2^2 \ of \ two \ normal \ samples}$

Description

Compute the two sided interval estimation of sigma1^2 / sigma2^2 of two normal samples when the population means are known or unknown.

Usage

```
interval_var2(x, y, mu = c(Inf, Inf), alpha = 0.05)
```

Arguments

X	A numeric vector.
У	A numeric vector.
mu	The population means. When it is known, input it, and the function computes the interval endpoints using an F distribution with degree of freedom (n1, n2). When it is unknown, ignore it, and the function computes the interval endpoints using an F distribution with degree of freedom (n1-1, n2-1).
alpha	The significance level, a real number in [0, 1]. Default to 0.05. 1-alpha is the degree of confidence.

Value

A data.frame with variables:

rate	The estimate of the ratio of population variances, rate = $Sx2/Sy2$. When the population means mu is known, $Sx2 = 1/n1*sum((x-mu[1])^2)$ and $Sy2 = 1/n2*sum((y-mu[2])^2$. When mu is unknown, $Sx2 = var(x)$ and $Sy2 = var(y)$.
df1	The first degree of freedom.
df2	The second degree of freedom.
а	The confidence lower limit.
b	The confidence upper limit.

Author(s)

Ying-Ying Zhang (Robert) < robertzhangyying@qq.com>

References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x
y=rnorm(20, mean = 2, sd = 0.3); y
interval_var2(x, y, mu = c(1,2))
interval_var2(x, y)
```

Description

Compute the two sided or one sided interval estimation of sigma^2 of one normal sample when the population mean is known or unknown.

Usage

```
interval_var3(x, mu = Inf, side = 0, alpha = 0.05)
```

Arguments

X	A numeric vector.
mu	The population mean. When it is known, input it, and the function computes the interval endpoints using a chi-square distribution with degree of freedom n. When it is unknown, ignore it, and the function computes the interval endpoints using a chi-square distribution with degree of freedom n-1.
side	A parameter used to control whether to compute two sided or one sided interval estimation. When computing the one sided upper limit, input side = -1 ; when computing the one sided lower limit, input side = 1 ; when computing the two sided limits, input side = 0 (default).
alpha	The significance level, a real number in [0, 1]. Default to 0.05. 1-alpha is the degree of confidence.

Value

A data.frame with variables:

var	The estimate of the population variance. When the population mean mu is known, $var = mean((x-mu)^2)$. When mu is unknown, $var = var(x)$.
df	The degree of freedom.
a	The confidence lower limit.
b	The confidence upper limit.

Author(s)

Ying-Ying Zhang (Robert) <robertzhangyying@qq.com>

References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x
interval_var3(x, mu = 1, side = -1)
interval_var3(x)
```

interval_var4	Two sided or one sided interval estimation of sigma1^2 / sigma2^2 of two normal samples

Description

Compute the two sided or one sided interval estimation of sigma1^2 / sigma2^2 of two normal samples when the population means are known or unknown.

Usage

```
interval_var4(x, y, mu = c(Inf, Inf), side = 0, alpha = 0.05)
```

Arguments

х	A numeric vector.
У	A numeric vector.
mu	The population means. When it is known, input it, and the function computes the interval endpoints using an F distribution with degree of freedom (n1, n2). When it is unknown, ignore it, and the function computes the interval endpoints using an F distribution with degree of freedom (n1-1, n2-1).
side	A parameter used to control whether to compute two sided or one sided interval estimation. When computing the one sided upper limit, input side = -1 ; when computing the one sided lower limit, input side = 1 ; when computing the two sided limits, input side = 0 (default).
alpha	The significance level, a real number in [0, 1]. Default to 0.05. 1-alpha is the degree of confidence.

Value

A data.frame with variables:

rate	The estimate of the ratio of population variances, rate = $Sx2/Sy2$. When the population means mu is known, $Sx2 = 1/n1*sum((x-mu[1])^2)$ and $Sy2 = 1/n2*sum((y-mu[2])^2$. When mu is unknown, $Sx2 = var(x)$ and $Sy2 = var(y)$.
df1	The first degree of freedom.
df2	The second degree of freedom.
a	The confidence lower limit.
b	The confidence upper limit.

Author(s)

mean_test1

References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x
y=rnorm(20, mean = 2, sd = 0.3); y
interval_var4(x, y, mu = c(1,2), side = -1)
interval_var4(x, y)
```

mean_test1

Two sided or one sided test of hypothesis of mu of one normal sample

Description

Compute the two sided or one sided test of hypothesis of mu of one normal sample when the population variance is known or unknown.

Usage

```
mean\_test1(x, mu = 0, sigma = -1, side = 0)
```

Arguments

x A numeric vector.

mu is mu0 in the null hypothesis. Default is 0, i.e., H0: mu = 0.

sigma The standard deviation of the population. sigma>=0 indicates it is known, sigma<0

indicates it is unknown. Default to unknown standard deviation.

side A parameter used to control two sided or one sided test of hypothesis. When

inputting side = 0 (default), the function computes two sided test of hypothesis, and H1: mu != mu0; when inputting side = -1 (or a number < 0), the function computes one sided test of hypothesis, and H1: mu < mu0; when inputting side = 1 (or a number > 0), the function computes one sided test of hypothesis, and

H1: mu > mu0.

Value

A data.frame with variables:

mean The sample mean.

df The degree of freedom.

statistic The statistic, when $sigma \ge 0$, statistic = Z = (xb-mu)/(sigma/sqrt(n));

when sigma<0, statistic = T = (xb-mu)/(sd(x)/sqrt(n)).

p_value The P value.

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Author(s)

Ying-Ying Zhang (Robert) < robertzhangyying@qq.com>

References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x

mean\_test1(x, mu = 1, sigma = 0.2, side = 1)

mean\_test1(x, mu = 1)
```

mean_test2

 $\label{two sided or one sided test of hypothesis of mu1 and mu2 of two normal samples$

Description

Compute the two sided or one sided test of hypothesis of mu1 and mu2 of two normal samples when the population variances are known, unknown equal, or unknown unequal.

Usage

```
mean\_test2(x, y, sigma = c(-1, -1), var.equal = FALSE, side = 0)
```

Arguments

x A numeric vector.

y A numeric vector.

sigma A numeric vector of length 2, which contains the standard deviations of two

populations. When the standard deviations are known, input it, then the function computes the interval endpoints using normal population; when the standard deviations are unknown, ignore it, now we need to consider whether the two

populations have equal variances. See var. equal below.

var.equal A logical variable indicating whether to treat the two variances as being equal.

If TRUE then the pooled variance is used to estimate the variance otherwise the Welch (or Satterthwaite) approximation to the degrees of freedom is used.

side A parameter used to control two sided or one sided test of hypothesis. When

inputting side = 0 (default), the function computes two sided test of hypothesis, and H1: mu1 != mu2; when inputting side = -1 (or a number < 0), the function computes one sided test of hypothesis, and H1: mu1 < mu2; when inputting side = 1 (or a number > 0), the function computes one sided test of hypothesis, and

H1: mu1 > mu2.

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Value

A data.frame with variables:

mean The difference of sample means xb-yb.

df The degree of freedom.

statistic The statistic, when all(sigma>=0), statistic = Z; otherwise, statistic = T.

p_value The P value.

Author(s)

Ying-Ying Zhang (Robert) < robertzhangyying@qq.com>

References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x
y=rnorm(20, mean = 2, sd = 0.3); y
mean_test2(x, y, sigma = c(0.2, 0.3), side = 1)
mean_test2(x, y, var.equal = TRUE, side = 1)
mean_test2(x, y, side = 1)
```

one_sample

Deal with one (normal) sample

Description

Deal with one sample x, especially normal. Report descriptive statistics, plot, interval estimation and test of hypothesis of x.

Usage

```
one_sample(x, mu = Inf, sigma = -1, side = 0, alpha = 0.05)
```

Arguments

x A numeric vector.
mu mu plays two roles.

In two sided or one sided interval estimation (or test of hypothesis) of sigma^2 of one normal sample, mu is the population mean. When it is known, input it, and the function computes the interval endpoints (or chi-square statistic) using a chi-square distribution with degree of freedom n. When it is unknown, ignore it (the default), and the function computes the interval endpoints (or chi-square statistic) using a chi-square distribution with degree of freedom n-1.

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In two sided or one sided test of hypothesis of mu of one normal sample, mu is mu0 in the null hypothesis, and mu0 = if (mu < Inf) mu else 0.

sigma

sigma plays two roles.

In two sided or one sided interval estimation (or test of hypothesis) of mu of one normal sample, sigma is the standard deviation of the population. sigma>=0 indicates it is known, and the function computes the interval endpoints (or Z statistic) using a standard normal distribution. sigma<0 indicates it is unknown, and the function computes the interval endpoints (or T statistic) using a t distribution with degree of freedom n-1. Default to unknown standard deviation.

In two sided or one sided test of hypothesis of $sigma^2$ of one normal sample, sigma is sigma0 in the null hypothesis. Default is 1, i.e., H0: $sigma^2 = 1$.

side

side plays two roles and is used in four places.

In two sided or one sided interval estimation of mu of one normal sample, side is a parameter used to control whether to compute two sided or one sided interval estimation. When computing the one sided upper limit, input side = -1; when computing the one sided lower limit, input side = 1; when computing the two sided limits, input side = 0 (default).

In two sided or one sided interval estimation of sigma^2 of one normal sample, side is a parameter used to control whether to compute two sided or one sided interval estimation. When computing the one sided upper limit, input side = -1; when computing the one sided lower limit, input side = 1; when computing the two sided limits, input side = 0 (default).

In two sided or one sided test of hypothesis of mu of one normal sample, side is a parameter used to control two sided or one sided test of hypothesis. When inputting side = 0 (default), the function computes two sided test of hypothesis, and H1: mu!= mu0; when inputting side = -1 (or a number < 0), the function computes one sided test of hypothesis, and H1: mu < mu0; when inputting side = 1 (or a number > 0), the function computes one sided test of hypothesis, and H1: mu > mu0.

In two sided or one sided test of hypothesis of sigma^2 of one normal sample, side is a parameter used to control two sided or one sided test of hypothesis. When inputting side = 0 (default), the function computes two sided test of hypothesis, and H1: sigma^2 != sigma0^2; when inputting side = -1 (or a number < 0), the function computes one sided test of hypothesis, and H1: sigma^2 < sigma0^2; when inputting side = 1 (or a number > 0), the function computes one sided test of hypothesis, and H1: sigma^2 > sigma0^2.

alpha

The significance level, a real number in [0, 1]. Default to 0.05. 1-alpha is the degree of confidence.

Value

A list with the following components:

mu_interval It contains the results of interval estimation of mu.
mu_hypothesis It contains the results of test of hypothesis of mu.
sigma_interval

It contains the results of interval estimation of sigma.

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```
sigma_hypothesis
```

It contains the results of test of hypothesis of sigma.

Author(s)

```
Ying-Ying Zhang (Robert) < robertzhangyying@qq.com>
```

References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x
one_sample(x, mu = 1, sigma = 0.2, side = 1)
one_sample(x, sigma = 0.2, side = 1)
one_sample(x, mu = 1, side = 1)
one_sample(x)
```

one_two_sample

Deal with one and two (normal) samples

Description

Deal with one and two (normal) samples. For one normal sample x, the function reports descriptive statistics, plot, interval estimation and test of hypothesis of x. For two normal samples x and y, the function reports descriptive statistics, plot, interval estimation and test of hypothesis of x and y, respectively. It also reports interval estimation and test of hypothesis of mu1-mu2 (the difference of the means of x and y) and sigma1^2/sigma2^2 (the ratio of the variances of x and y), tests whether x and y are from the same population, finds the correlation coefficient of x and y if x and y have the same length.

Usage

```
one_two_sample(x, y = NULL, mu = c(Inf, Inf), sigma = c(-1, -1),
 var.equal = FALSE, ratio = 1, side = 0, alpha = 0.05)
```

Arguments

mu

x A numeric vector.

y A numeric vector.

If y = NULL, i.e., there is only one sample. See the argument mu in one_sample. For two normal samples x and y, mu plays one role: the population means. However, mu is used in two places: one is the two sided or one sided interval estimation of sigma1^2 / sigma2^2 of two normal samples, another is the two sided or one sided test of hypothesis of sigma1^2 and sigma2^2 of two normal samples. When mu is known, input it, and the function computes the interval endpoints

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(or the F value) using an F distribution with degree of freedom (n1, n2). When it is unknown, ignore it, and the function computes the interval endpoints (or the F value) using an F distribution with degree of freedom (n1-1, n2-1).

sigma

If y = NULL, i.e., there is only one sample. See the argument sigma in one_sample. For two normal samples x and y, sigma plays one role: the population standard deviations. However, sigma is used in two places: one is the two sided or one sided interval estimation of mu1-mu2 of two normal samples, another is the two sided or one sided test of hypothesis of mu1 and mu2 of two normal samples. When the standard deviations are known, input it, then the function computes the interval endpoints using normal population; when the standard deviations are unknown, ignore it, now we need to consider whether the two populations have equal variances. See var.equal below.

var.equal

A logical variable indicating whether to treat the two variances as being equal. If TRUE then the pooled variance is used to estimate the variance otherwise the Welch (or Satterthwaite) approximation to the degrees of freedom is used.

ratio

The hypothesized ratio of the population variances of x and y. It is used in var.test(x, y, ratio = ratio, ...), i.e., when computing the interval estimation and test of hypothesis of $sigma1^2 / sigma2^2$ when mu1 or mu2 is unknown.

side

If y = NULL, i.e., there is only one sample. See the argument side in one_sample. For two normal samples x and y, sigma is used in four places: interval estimation of mu1-mu2, test of hypothesis of mu1 and mu2, interval estimation of sigma1^2 / sigma2^2, test of hypothesis of sigma1^2 and sigma2^2. In interval estimation of mu1-mu2 or sigma1^2 / sigma2^2, side is a parameter used to control whether to compute two sided or one sided interval estimation. When computing the one sided upper limit, input side = -1 (or a number < 0); when computing the one sided lower limit, input side = 1 (or a number > 0); when computing the two sided limits, input side = 0 (default). In test of hypothesis of mu1 and mu2 or sigma1^2 and sigma2^2, side is a parameter used to control two sided or one sided test of hypothesis. When inputting side = 0 (default), the function computes two sided test of hypothesis, and H1: mu1 != mu2 or H1: sigma1^2 != sigma2 2 ; when inputting side = -1 (or a number < 0), the function computes one sided test of hypothesis, and H1: mu1 < mu2 or H1: sigma1^2 < sigma2^2; when inputting side = 1 (or a number > 0), the function computes one sided test of hypothesis, and H1: mu1 > mu2 or H1: sigma1^2 > sigma2^2.

alpha

The significance level, a real number in [0, 1]. Default to 0.05. 1-alpha is the degree of confidence.

Value

A list with the following components:

```
one_sample_x It contains the results by one_sample(x, ...). one_sample_y It contains the results by one_sample(y, ...). mu1_mu2_interval
```

It contains the results of interval estimation of mu1-mu2.

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```
mu1_mu2_hypothesis
                  It contains the results of test of hypothesis of mu1-mu2.
sigma_ratio_interval
                  It contains the results of interval estimation of sigma1^2 / sigma2^2.
sigma_ratio_hypothesis
                  It contains the results of test of hypothesis of sigma1^2 / sigma2^2.
res.ks
                  It contains the results of ks.test(x,y).
res.binom
                  It contains the results of binom. test(sum(x < y), length(x)).
res.wilcox
                  It contains the results of wilcox.test(x, y, ...).
                  It contains the results of cor.test(x, y, method = "pearson", ...).
cor.pearson
                  It contains the results of cor.test(x, y, method = "kendall", ...).
cor.kendall
                  It contains the results of cor.test(x, y, method = "spearman", ...).
cor.spearman
```

Author(s)

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References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
## One sample
x=rnorm(10, mean = 1, sd = 0.2); x
## one_sample(x, ...) == one_two_sample(x, ...)
one_sample(x, mu = 1, sigma = 0.2, side = 1)
one_two_sample(x, mu = 1, sigma = 0.2, side = 1)
one_sample(x, sigma = 0.2, side = 1)
one_two_sample(x, sigma = 0.2, side = 1)
one_sample(x, mu = 1, side = 1)
one_two_sample(x, mu = 1, side = 1)
one_sample(x)
one_two_sample(x)
## Two samples
set.seed(1)
x=rnorm(10, mean = 1, sd = 0.2); x
y=rnorm(20, mean = 2, sd = 0.3); y
y2=rnorm(20, mean = 2, sd = 0.2); y2
## sigma1, sigma2 known; mu1, mu2 known
one_two_sample(x, y, sigma = c(0.2, 0.3), mu = c(1, 2))
```

p_value

```
## sigma1 = sigma2 unknown; mu1, mu2 known
one_two_sample(x, y2, var.equal = TRUE, mu = c(1, 2))
## sigma1 != sigma2 unknown; mu1, mu2 known
one_two_sample(x, y, mu = c(1, 2))
## sigma1, sigma2 known; mu1, mu2 unknown
one_two_sample(x, y, sigma = c(0.2, 0.3))
## sigma1 = sigma2 unknown; mu1, mu2 unknown
one_two_sample(x, y2, var.equal = TRUE)
## sigma1 != sigma2 unknown; mu1, mu2 unknown
one_two_sample(x, y)
```

p_value

Compute the P value

Description

Compute the P value of a cumulative distribution function (cdf).

Usage

```
p_value(cdf, x, paramet = numeric(0), side = 0)
```

Arguments

cdf The cumulative distribution function. For normal distribution, cdf = pnorm.

x A given value to compute the P value.

paramet The parameter of the corresponding distribution. For normal distribution, paramet

= c(mu, sigma).

side A parameter indicating whether to compute one sided or two sided P value.

When inputting side = -1 (or a number < 0), the function computes a left side P value; when inputting side = 1 (or a number > 0), the function computes a right side P value; when inputting side = 0 (default), the function computes a

two sided P value.

Value

The P value.

Author(s)

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References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
p_value(pnorm, x = 0, side = 1)
p_value(pt, x = 0, paramet = 5, side = 1)
```

var_test1

Two sided or one sided test of hypothesis of sigma^2 of one normal sample

Description

Compute the two sided or one sided test of hypothesis of sigma^2 of one normal sample when the population mean is known or unknown.

Usage

```
var_test1(x, sigma2 = 1, mu = Inf, side = 0)
```

Arguments

X	A numeric vector.
sigma2	sigma2 is sigma0^2 in the null hypothesis. Default is 1, i.e., H0: sigma^2 = 1.
mu	The population mean. mu < Inf indicates it is known, mu == Inf indicates it is unknown. Default to unknown population mean.
side	A parameter used to control two sided or one sided test of hypothesis. When inputting side = 0 (default), the function computes two sided test of hypothesis, and H1: sigma^2 != sigma0^2; when inputting side = -1 (or a number < 0), the function computes one sided test of hypothesis, and H1: sigma^2 < sigma0^2; when inputting side = 1 (or a number > 0), the function computes one sided test of hypothesis, and H1: sigma^2 > sigma0^2.

Value

A data.frame with variables:

var	The estimate of the population variance. When the population mean mu is known, $var = mean((x-mu)^2)$. When mu is unknown, $var = var(x)$.
df	The degree of freedom.
chisq2	The chisquare statistic.
p value	The P value.

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Author(s)

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References

Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.

Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x
var_test1(x, sigma2 = 0.2^2, mu = 1, side = 1)
var_test1(x, sigma2 = 0.2^2, side = 1)
```

var_test2

Two sided or one sided test of hypothesis of sigma1^2 and sigma2^2 of two normal samples

Description

Compute the two sided or one sided test of hypothesis of sigma1^2 and sigma2^2 of two normal samples when the population means are known or unknown.

Usage

```
var_test2(x, y, mu = c(Inf, Inf), side = 0)
```

Arguments

Χ A numeric vector.

A numeric vector. У

The population means. When it is known, input it, and the function computes mu

the F value using an F distribution with degree of freedom (n1, n2). When it is unknown, ignore it, and the function computes the F value using an F distribu-

tion with degree of freedom (n1-1, n2-1).

side A parameter used to control two sided or one sided test of hypothesis. When

inputting side = 0 (default), the function computes two sided test of hypothesis, and H1: sigma1^2 != sigma2^2; when inputting side = -1 (or a number < 0), the function computes one sided test of hypothesis, and H1: sigma1^2 < $sigma2^2$; when inputting side = 1 (or a number > 0), the function computes

one sided test of hypothesis, and H1: sigma1^2 > sigma2^2.

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Value

A data.frame with variables:

rate	The estimate of the ratio of population variances, rate = $Sx2/Sy2$. When the population means mu is known, $Sx2 = 1/n1*sum((x-mu[1])^2)$ and $Sy2 = 1/n2*sum((y-mu[2])^2$. When mu is unknown, $Sx2 = var(x)$ and $Sy2 = var(y)$.
df1	The first degree of freedom.
df2	The second degree of freedom.
F	The F statistic.
p_value	The P value.

Author(s)

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References

```
Zhang, Y. Y., Wei, Y. (2013), One and two samples using only an R funtion, doi:10.2991/asshm-13.2013.29.
```

Examples

```
x=rnorm(10, mean = 1, sd = 0.2); x
y=rnorm(20, mean = 2, sd = 0.3); y
var_test2(x, y, mu = c(1, 2), side = 1)
var_test2(x, y, side = 1)
```

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