

# Package ‘neftest’

July 18, 2021

**Type** Package

**Title** Goodness of fit tests based on zero regression characterizations of Tweedie, Bar-Lev and Enis class of distributions

**Version** 1.0.1

**Author** Author [aut],  
Author [aut],  
Author [aut],  
Author [aut,cre],  
Author [aut,cre]

**Maintainer** Xu Liu <liu.xu@sufe.edu.cn>

**Description** Provide test statistics for the goodness of fit tests based on zero regression characterizations of Tweedie, Bar-Lev and Enis class of distributions, and p-value of test statistic according to several specified distributions, which is based on the proposed method.

**License** GPL (>= 2)

**Depends** R (>= 3.2.0)

**Imports** SuppDists

**LazyData** true

**NeedsCompilation** yes

**Repository** CRAN

**URL** <https://github.com/xliusufe/neftest>

**Encoding** UTF-8

## R topics documented:

neftest-package . . . . .	2
pvals . . . . .	2
Tnw . . . . .	4
<b>Index</b>	<b>6</b>

---

neftest-package	<i>Goodness of fit tests based on zero regression characterizations of Tweedie, Bar-Lev and Enis class of distributions</i>
-----------------	---

---

### Description

Provide test statistics for the goodness of fit tests based on zero regression characterizations of Tweedie, Bar-Lev and Enis class of distributions, and p-value of test statistic according to several specified distributions, which is based on the proposed method.

### Details

Package: neftest  
 Type: Package  
 Version: 1.0.1  
 Date: 2021-07-18  
 License: GPL (>= 2)

### References

Authors (2021). Goodness of fit tests based on zero regression characterizations of Tweedie, Bar-Lev and Enis class of distributions. Manuscript.

---

pvals	<i>The p-value of the test based on the test statistic <math>T_{nw}</math></i>
-------	--

---

### Description

Compute the p-value of the test based on the test statistic  $T_{nw}$ .

### Usage

```
pvals(x, distr="Poisson", bootstrap = FALSE, B = 1000, signif = 0.05,
      weight="normal", a = 1.0, max.iter = 100, tol = 1e-8)
```

### Arguments

x	A length $n$ vector of input data.
distr	The true distribution including Poisson distribution <code>distr = "Poisson"</code> , Gamma distribution <code>distr = "Gamma"</code> and Inverse Gaussian distribution <code>distr = "Inverse Gaussian"</code> . Default is <code>distr = "Poisson"</code> .
bootstrap	logical. Bootstrap method is used to compute the p-value if FALSE (default), and the maximum likelihood method otherwise.
B	Number of bootstrap samples. Default is 1000.

signif	The significance level of the test. Default is 0.05.
weight	The weight functions including normal distribution weight = "normal" and Laplace distribution weight = "laplace". Default is weight = "normal".
a	The parameter of the weight function. Default is 1.0. See details in the paper
max.iter	The maximum number of iterations in Newton method. Default is 100.
tol	The precision of the Newton method. Default is 1e-8.

### Value

pval	The p-value of the test.
------	--------------------------

### References

Authors (2021). Goodness of fit tests based on zero regression characterizations of Tweedie, Bar-Lev and Enis class of distributions. Manuscript.

### Examples

```
# Poisson
n   <- 100
NS  <- 500
distr <- "Poisson"
x    <- rpois(n, lambda = 1)
pval = pvals(x, distr, signif = 0.05)

pval

# Poisson with Bootstrap
n   <- 100
NS  <- 500
B   <- 500
distr <- "Poisson"
x    <- rpois(n, lambda = 1)
pval = pvals(x, distr, bootstrap = TRUE, B = B, signif = 0.05)

pval

# Gamma
n   <- 100
NS  <- 500
distr <- "Gamma"
x    <- rgamma(n, shape = 1, rate = 1)
pval = pvals(x, distr, signif = 0.05)

pval

# Gamma with Bootstrap
n   <- 100
NS  <- 500
B   <- 500
```

```

distr <- "Gamma"
x      <- rgamma(n, lambda = 1)
pval   = pvals(x, distr, bootstrap = TRUE, B = B, signif = 0.05)

pval

# Inverse Gaussian
n      <- 100
NS     <- 500
distr  <- "Inverse Gaussian"
x      <- rinvGauss(n, nu = 1, lambda = 1)
pval   = pvals(x, distr, signif = 0.05)

pval

# Inverse Gaussian with Bootstrap
n      <- 100
NS     <- 500
B      <- 500
distr  <- "Inverse Gaussian"
x      <- rinvGauss(n, nu = 1, lambda = 1)
pval   = pvals(x, distr, bootstrap = TRUE, B = B, signif = 0.05)

pval

```

Tnw

*The test statistic for testing if a distribution is a TBE( $\gamma_0$ )***Description**

Compute the test statistic  $T_{nw}$ .

**Usage**

```
Tnw(x, gamma0 = 1, weight = "normal", a = 1.0)
```

**Arguments**

x	A length $n$ vector of input data.
gamma0	The power parameter in TBE( $\gamma_0$ ). Default is 1.
weight	The weight functions including normal distribution weight = "normal" and Laplace distribution weight = "laplace" . Default is weight = "normal".
a	The parameter of the weight function. Default is 1.0.

**Value**

Tn                      The test statistic  $T_{nw}$ .

## References

Authors (2021). Goodness of fit tests based on zero regression characterizations of Tweedie, Bar-Lev and Enis class of distributions. Manuscript.

## Examples

```
# Poisson
n <- 100
x <- rpois(n, lambda = 1)
B <- 1000
Tn <- Tnw(x, gamma0 = 1, weight = "normal", a = 1.0)
Tb = rep(NA, B)
lambdahat = mean(x)
for(b in 1:B){
  xb <- rpois(n, lambda = lambdahat)
  Tb[b] <- Tnw(xb, gamma0 = 1, weight = "normal", a = 1.0)
}
pval = mean(quantile(Tb, probs = 1-0.05) > Tn)

# Gamma
n <- 100
x <- rgamma(n, shape = 1, rate = 1)
Tn <- Tnw(x, gamma0 = 1, weight = "normal", a = 1.0)

# Inverse Gaussian
n <- 100
x <- rinvGauss(n, nu = 1, lambda = 1)
B <- 1000
Tn <- Tnw(x, gamma0 = 1, weight = "normal", a = 1.0)
Tb = rep(NA, B)
nuhat = mean(x)
lambdahat = (mean(1/x)-nuhat^(-1))^(-1)
for(b in 1:B){
  xb <- rinvGauss(n, nu = nuhat, lambda = lambdahat)
  Tb[b] <- Tnw(xb, gamma0 = 1, weight = "normal", a = 1.0)
}
pval = mean(quantile(Tb, probs = 1-0.05) > Tn)
```

# Index

## \* **package**

neftest-package, [2](#)

neftest (neftest-package), [2](#)

neftest-package, [2](#)

pvals, [2](#)

Tnw, [4](#)