

NAG Fortran Library Chapter Contents

G08 – Nonparametric Statistics

Note: please refer to the Users' Note for your implementation to check that a routine is available.

G08 Chapter Introduction

| Routine Name | Mark of Introduction | Purpose |
|---------------------|-----------------------------|---|
| G08AAF | 8 | Sign test on two paired samples |
| G08ACF | 8 | Median test on two samples of unequal size |
| G08AEF | 8 | Friedman two-way analysis of variance on k matched samples |
| G08AFF | 8 | Kruskal–Wallis one-way analysis of variance on k samples of unequal size |
| G08AGF | 14 | Performs the Wilcoxon one-sample (matched pairs) signed rank test |
| G08AHF | 14 | Performs the Mann–Whitney U test on two independent samples |
| G08AJF | 14 | Computes the exact probabilities for the Mann–Whitney U statistic, no ties in pooled sample |
| G08AKF | 14 | Computes the exact probabilities for the Mann–Whitney U statistic, ties in pooled sample |
| G08ALF | 15 | Performs the Cochran Q test on cross-classified binary data |
| G08BAF | 8 | Mood's and David's tests on two samples of unequal size |
| G08CBF | 14 | Performs the one-sample Kolmogorov–Smirnov test for standard distributions |
| G08CCF | 14 | Performs the one-sample Kolmogorov–Smirnov test for a user-supplied distribution |
| G08CDF | 14 | Performs the two-sample Kolmogorov–Smirnov test |
| G08CGF | 14 | Performs the χ^2 goodness of fit test, for standard continuous distributions |
| G08DAF | 8 | Kendall's coefficient of concordance |
| G08EAF | 14 | Performs the runs up or runs down test for randomness |
| G08EBF | 14 | Performs the pairs (serial) test for randomness |
| G08ECF | 14 | Performs the triplets test for randomness |
| G08EDF | 14 | Performs the gaps test for randomness |
| G08RAF | 12 | Regression using ranks, uncensored data |
| G08RBF | 12 | Regression using ranks, right-censored data |
