

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
