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*example problem*

Kolmogorov - Smirnov  
Test [K-S Test]

02 SMS Module 3

Kolmogorov Smirnov  
test The K-S Test and  
normal distribution

*Kolmogorov Smirnov /  
KS for business*

*analytics* The  
Kolmogorov-Smirnov  
test - are stock  
returns normally  
distributed? (Excel)

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~~(SUB) 32. Non-Parametric Test - VIII~~  
~~(kolmogorov/ks test)~~  
Kolmogorov-Smirnov  
Test (KS Test) of  
Normality for Each  
Level of Independent  
Variable in SPSS  
Choosing which  
statistical test to use -  
statistics help. Testing  
For Normality -  
Clearly Explained  
How To... Perform a

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Chi-Square Test (By Hand)

---

KS test using python  
Test de Kolmogorov

Smirnov *Choosing a Statistical Test*

Chi-squared Test Test

~~Whether Two~~

~~Distributions are~~

~~Equal~~ When do we

use

~~Kolmogorov-smirnov~~

~~test and how interpret~~

~~the output results?~~

---

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Test of Normality  
(Kolmogorov-Smirnov) Using SPSS  
*12. Testing Goodness of Fit (cont.) One Sample Kolmogorov-Smirnov Test in SPSS*  
kolmogorov-smirnov test for normality excel kolmogorov smirnov test using SPSS [DAXX] The Kolmogorov-Smirnov test (for two samples

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~~and single sample)  
using R Language.  
Smirnov Test  
Kolmogorov-Smirnov  
test in Matlab One  
Sample Kolmogorov-  
Smirnov (K-S Test)  
Test from  
questionnaire data  
using Microsoft Excel.  
Research  
Methodology Part 13  
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Kolmogorov-Smirnov  
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the Kolmogorov-Smirnov test is that the distribution of this supremum does not depend on the 'unknown' distribution  $P$  of the sample, if  $P$  is continuous distribution. Theorem 1. If  $F(x)$  is continuous then the distribution of  $\sup_{x \in \mathbb{R}} |F_n(x) - F(x)|$  ?

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does not depend on  $F$   
. Proof. Let us define  
the inverse of  $F$  by

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The non-parametric Kolmogorov–Smirnov (KS) test, first recommended for flow cytometry by Young (Young, 1977), is commonly made available with many flow cytometric data

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Kolmogorov-Smirnov

test is often to test the

normality assumption

required by many

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statistical tests such as ANOVA, the t-test and many others.

However, it is almost routinely overlooked that Section 13

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Kolmogorov-Smirnov test.

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Kolmogorov-Smirnov

test Suppose that we

have an iid sample

$X_1$ , the Kolmogorov-

Smirnov test is that

the distribution of this

supremum does not

depend on the

'unknown'

distribution  $P$  of the

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sample, if  $P$  is

continuous

distribution Theorem

1 If  $F(x)$  is continuous

then the distribution of

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continuous  
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test. Suppose that we  
have an i.i.d. sample~~

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$X_1, \dots, X_n$  with some unknown distribution  $P$  and we would like to test the hypothesis that  $P$  is equal to a particular distribution  $P_0$ , i.e. decide between the following hypotheses:  
 $H_0: P = P_0$ ,  $H_1: P \neq P_0$ . ? We already know how to test this hypothesis using chi-squared goodness-of-

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fit test.

Smirnov Test

~~Math 18.443~~

~~Kolmogorov–Smirnov~~

~~Notes – Section 13 ...~~

In statistics, the Kolmogorov–Smirnov test (K–S test or KS test) is a nonparametric test of the equality of continuous (or discontinuous, see Section 2.2), one-

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dimensional  
probability  
distributions that can  
be used to compare a  
sample with a  
reference probability  
distribution (one-  
sample K-S test), or  
to compare two  
samples (two-sample  
K-S test).

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The Kolmogorov-  
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assumption required by many statistical tests such as ANOVA, the t-test and many others. However, it is almost routinely overlooked that such tests are robust against a violation of this assumption if sample sizes are reasonable, say  $N \geq 25$ .

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estimated from the  
sample mean and  
standard deviation, as  
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1 and 2, then the  
Kolmogorov-Smirnov  
Table yields results  
that are too

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