

### ks ch test stnd pdf

Section 13 Kolmogorov-Smirnov test. Suppose that we have an i.i.d. sample  $X_1, \dots$  KS test is designed to test a simple hypothesis  $P = P_0$  for a given specified distribution  $P_0$ . In the example above we estimated this distribution,  $N(\hat{\mu}, \hat{\sigma}^2)$  from the data so, formally, KS is inaccurate in this case. There is a version of KS test, called Lilliefors test, that tests normality of the ...

### Section 13 Kolmogorov-Smirnov test. - MIT OpenCourseWare

Chapter 3 Kolmogorov-Smirnov Tests There are many situations where experimenters need to know what is the distribution of the population of their interest. For example, if they want to use a parametric test it is often assumed that the population under investigation is normal. In this chapter we consider Kolmogorov-Smirnov tests for verifying that a sample comes from a population with some ...

### Chapter 3 Kolmogorov-Smirnov Tests - QMUL Maths

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