Package: fgof (via r-universe)

November 24, 2026

Type Package

Title Fast Goodness-of-fit Test

Version 0.2-1

Date 2012-05-23

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Depends mvtnorm, numDeriv

Description Goodness-of-fit test with multiplier or parametric bootstrap.

License GPL (>= 3)

LazyLoad yes

Repository https://cran.r-universe.dev

Date/Publication 2012-05-23 00:00:00 UTC

RemoteUrl https://github.com/cran/fgof

RemoteRef HEAD

RemoteSha 3deafebc37a8fa64bc3ec569884ca9672e61aa49

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`gof.test` *One Sample Goodness-of-fit Test*

Description

Goodness-of-fit test for one sample data with two bootstrap methods: multiplier bootstrap and parametric bootstrap. The multipler bootstrap method is faster, using generic numeric derivatives.

Usage

```
gof.test(x, distr, nsim, start,
         simulation = c("mult", "pb"),
         ng = 1000, qgrid = c("empirical", "fitted"),
         gridStat = NULL, method.args = gradControl(),
         derCdfWrtPar = NULL, derLogPdfWrtPar = NULL, ...)
```

Arguments

x	a vector or matrix of data to be tested.
distr	name of the hypothesized distribution, assuming that dpr functions are available for density, distribution, and random number generation. For example, if "foo" is the hypothesized distribution, then functions "dfoo", "pfoo", and "rfoo" must be available.
nsim	the bootstrap sample size.
start	a list of named components for the starting value of the parameter estimate.
ng	The size of the grid points for numerical integration.
simulation	method of bootstrap: "mult" for multiplier bootstrap; "pb" for parametric bootstrap.
qgrid	method to construct the grid for numerical integration: "empirical" for empirical quantiles; "fitted" for fitted quantiles.
gridStat	Not used for one dimensional distribution now.
method.args	a list of arguments to control the "method.args" for jocobian from package numDeriv. The defaul is: eps=1e-4, d=0.0001, zero.tol=sqrt(.Machine$double.eps/7e-7), r=6, v=2, show.details=FALSE
derCdfWrtPar	derivative function of the cdf with respect to parameters. The dedault is NULL, in which case, numerical derivative is used.
derLogPdfWrtPar	derivative function of the logPdf with respect to parameters. The dedault is NULL, in which case, numerical derivative is used.
...	other arguments to be passed to dpr function of the distribution.

Details

The function has been fully tested with dimension 1. For higher dimensions, wrapper functions are often needed. Examples will be provided in future releases.

Value

a list with the following components:

statistic	vector of test statistics
p.value	vector of p-values of the test statistics
estimate	vector of estimated parameter values
stat.sim	matrix of bootstrap draws of the test statistics

Author(s)

Ivan Kojadinovic and Jun Yan.

References

Kojadinovic I. and Yan J.: Goodness-of-fit testing based on a weighted bootstrap: A fast large-sample alternative to the parametric bootstrap. Canadian Journal of Statistics. Forthcoming.

Examples

```
set.seed(123)

n <- 200
x <- rlnorm(200, 1, 1)

system.time(m1 <- gof.test(x, "lnorm", 1000, list(meanlog=1, sdlog=1), simulation="pb"))
system.time(m2 <- gof.test(x, "lnorm", 200, list(meanlog=1, sdlog=1), simulation="mult"))
apply(m1$stat.sim, 1, summary)
apply(m2$stat.sim, 1, summary)

system.time(m1 <- gof.test(x, "gamma", 1000, list(shape=1, rate=1), simulation="pb"))
system.time(m2 <- gof.test(x, "gamma", 200, list(shape=1, rate=1), simulation="mult"))
apply(m1$stat.sim, 1, summary)
apply(m2$stat.sim, 1, summary)


system.time(m1 <- gof.test(x, "exp", 1000, list(rate=1), simulation="pb"))
system.time(m2 <- gof.test(x, "exp", 200, list(rate=1), simulation="mult"))
apply(m1$stat.sim, 1, summary)
apply(m2$stat.sim, 1, summary)
```

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