Subject: IDL Shapiro-Wilks test?
Posted by Karl Young on Thu, 16 Nov 2000 08:00:00 GMT

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Hi,

I'm playing with the idea of doing some nonnormality tests for the distribution of residuals for some least squares fitting problems I'm working on. In fumbling around trying to figure out how to do this I came across the name of a test called the Shapiro-Wilks test. I searched at LANL but didn't come up with anything and was wondering if anyone has written an IDL version of this test. As disgusting as this is, I'm too lazy to even run over to the library to find the test in a statistics book and code it up (the ravages of age !). I think I can hack a version of the Kolmogorv-Smirnov test out of the textbooks I have but I don't have anything that describes the Shapiro-Wilks test. Any tips greatly appreciated (also as I'm complete novice re. nonnormality tests, so any general pointers on these welcome as well),

-- KY

Karl Young Research Physicist UC San Francisco kyoung@itsa.ucsf.edu