Math 159
Nonparametric Analysis
Spring 2010
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HW6: Section 6.1, 6.2, 6.3
Homework Thoughts: A large part of this course is learning how to interpret and communicate results. That is, an isolated p-value will not ever be a complete answer to a question. As stated below, please always explain your answers in a sentence or two (unless, of course, the problem is truly just computational).

1. Section 6.1: 3, 6
2. Section 6.2: 1, 3, + Looney-Gulledge ; Compare the results for the 3 tests
3. Section 6.3: 2 (and do a Wilcoxon-Rank Sum test: compare your results); problem 2
4. Consider the Kolmogorov statistic (one-sample test). With $S(x)$ and $F^{*}(x)$ both plotted against $x$, justify that the largest vertical distance between the two curves can be expressed by:

$$
\begin{aligned}
D & =\max _{i=1, \ldots, n} M_{i} \\
M_{i} & =\max \left\{\left|\frac{i}{n}-F^{*}\left(X^{(i)}\right)\right|,\left|\frac{(i-1)}{n}-F^{*}\left(X^{(i)}\right)\right|\right\}
\end{aligned}
$$

