

Package ‘npsm’

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Type Package

Title Package for Nonparametric Statistical Methods using R

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Description Functions and datasets used in the book Nonparametric Statistical Methods Using R.

License GPL (>= 2)

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LazyData yes

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Imports methods, plyr

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aligned.test	<i>Aligned Rank Test</i>
--------------	--------------------------

Description

Aligned rank test for a group/treatment effect after adjusting for covariates.

Usage

```
aligned.test(x, y, g, scores = Rfit::wscores)
```

Arguments

x	n by p design matrix
y	n by 1 response vector
g	n by 1 vector denoting group/treatment membership.
scores	Which scores should be used for the fit and the test. An object of class scores.

Value

statistic	The value of the test statistic.
p.value	The p-value based on a $\text{chisq}(k-1)$ distribution where k is the number of groups/treatments.

Author(s)

John Kloke <kloke@biostat.wisc.edu>

References

Hettmansperger, T.P. and McKean J.W. (2011), *Robust Nonparametric Statistical Methods, 2nd ed.*, New York: Chapman-Hall.

Examples

```
y<-rt(30,2)
x<-runif(30)
g<-rep(1:3,each=10)
aligned.test(x,y,g)
```

bb2010

Batting statistics for the 2010 baseball season.

Description

Batting (average, home runs, RBIs) statistics for 2010 full time players. By full time we mean that the batter had at least 450 official at bats during the season.

Usage

```
data(bb2010)
```

Format

A data frame with 122 observations on the following 3 variables.

ave batting average

hr home runs

rbi runs batted in

Source

baseballguru.com

Examples

```
plot(hr~ave,data=bb2010)
```

blood.plasma

Blood plasma measurements related to total triglyceride level

Description

Data table from Table 9.11 of Hollander and Wolfe (1999). The data consists of triglyceride levels on 13 patients. Two factors, each at two levels, were recorded: Sex and Obesity. The concomitant variables are chylomicrons, age, and three lipid variables (very low-density lipoproteins (VLDL), low-density lipoproteins (LDL), and high-density lipoproteins (HDL)).

Usage

```
data(blood.plasma)
```

Source

Hollander, M. and Wolfe, D.A. (1999), *Nonparametric Statistical Methods*, New York: Wiley.

References

Hollander, M. and Wolfe, D.A. (1999), *Nonparametric Statistical Methods*, New York: Wiley.

Examples

```
data(blood.plasma)
plot(Total~Age,data=blood.plasma)
boxplot(Total~Obese,data=blood.plasma)
```

cancertrt	<i>Survival time based on two treatments</i>
-----------	--

Description

Survival times (in days) for undergoing standard treatment (S) and a new treatment (N).

Usage

```
data("cancertrt")
```

Format

A data frame with 17 observations on the following 3 variables.

time Survival time in days

event Indicator for event

trt a factor with levels N S

References

Higgins (2004), *Introduction to Modern Nonparametric Statistics*, Pacific Grove, CA:Brooks/Cole-Thomson Learning

Examples

```
data(cancertrt)
with(cancertrt, gehan.test(time, event, trt))
```

centerx	<i>Center Matrix</i>
---------	----------------------

Description

Centers a matrix.

Usage

```
centerx(x)
```

Arguments

x a matrix

Details

Returns a centered matrix, i.e., each column of the matrix is replaced by deviations from its column mean.

Value

The centered matrix.

Author(s)

John Kloke <kloke@biostat.wisc.edu>, Joseph McKean

See Also

scale

Examples

```
x <- cbind(seq(1,5,length=5),seq(10,20,length=5))
xc <- centerx(x)
apply(xc,1,mean)
```

cloud

Cloud Dewpoint

Description

A regression example with response cloud point of a liquid and predictor the percent of Iodine 8 added to the liquid; see Chapter 3 of Hettmansperger and McKean (2011) or Exercise 4.9.10 of Kloke and McKean (2014).

Usage

```
data(cloud)
```

Format

Nineteen observations on two variables.

cloud.point Cloud point of the liquid

I8 Percent Iodine 8 added

References

Hettmansperger, T.P. and McKean J.W. (2011), *Robust Nonparametric Statistical Methods, 2nd ed.*, New York: Chapman-Hall.

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Examples

```
rfit(cloud.point ~ I8,data=cloud)
```

cor.boot.ci	<i>Confidence interval for a correlation based on a bootstrap.</i>
-------------	--

Description

Returns a bootstrap confidence interval for any of the correlations available in the base R `cor` function.

Usage

```
cor.boot.ci(x, y, method = "spearman", conf = 0.95, nbs = 3000)
```

Arguments

x	n by 1 vector
y	n by 1 vector
method	Which correlation to use. Argument passed to <code>cor</code> .
conf	Confidence level.
nbs	number of bootstrap samples to base CI on.

Details

Obtains a percentile bootstrap confidence interval. The bootstrap samples are obtained via the function `boot`.

Value

A confidence interval.

Author(s)

John Kloke <kloke@biostat.wisc.edu>, Joseph McKean

See Also

See Also as [cor](#)

Examples

```
library(boot)
with(bb2010,cor.boot.ci(ave,hr))
```

energy

Energy as a Function of temperature difference.

Description

A regression example with response energy output in watts and the predictor temperature difference in degrees Kevin; see Devore (2012) and Exercise 4.9.11 of Kloeke and McKean (2014).

Usage

```
data(energy)
```

Format

Twenty-four observations on two variables.

output Energy output in watts

temp.diff Temperature difference in K

Source

Devore, J. (2012), *Probability and statistics for engineering and the sciences, 8th ed.*, Boston: Brooks/Cole.

References

Kloeke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Examples

```
rfit(output ~ temp.diff,data=energy)
```

firstbase*Rounding First Base.*

Description

The amount of time it took 22 baseball players to round first base for each of three methods of rounding.

Usage

```
data(firstbase)
```


Format

A data frame with 22 observations on the following 3 variables.

round.out Time when using round out method.

narrow.angle Time when using narrow angle method.

wide.angle Time when using wide angle method.

Details

Rounding methods are illustrated in Figure 7.1 of Hollander and Wolfe (1999).

Source

Hollander, M. and Wolfe, D.A. (1999), *Nonparametric Statistical Methods*, New York: Wiley.

References

Hollander, M. and Wolfe, D.A. (1999), *Nonparametric Statistical Methods*, New York: Wiley.

fk.test

Two-sample Fligner-Kileen test for homogeneous scales.

Description

Returns the Fligner-Kileen test for homogeneous scales for two-samples. Also estimates of ratio of scales based on the logs of folded median-aligned samples and a corresponding confidence interval is computed. `fk.test` computes the value of the statistic based on squared-normal scores following the optimal (for normal errors) such test described in Section 2.10 of Hettmansperger and McKean (2011). Hence, it will differ from the core R routine `fligner.test`; see the discussion in Section 3.3 of Kloké and McKean (2014).

Usage

```
fk.test(x,y,alternative = c("two.sided", "less", "greater"),conf.level = 0.95)
```

Arguments

<code>x</code>	vector of first sample responses
<code>y</code>	vector of second sample responses
<code>alternative</code>	alternative indicator for hypotheses
<code>conf.level</code>	confidence coefficient for the returned confidence intervals

Details

Returns the Fligner-Kileen test for the two-sample scale problem.

Value

statistic	chi-squared test statistic
p.value	p-value of the test
estimate	vector of estimates of ratio of scales
conf.int	table of confidence intervals

Author(s)

John Kloke <kloke@biostat.wisc.edu>, Joseph McKean

References

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Hettmansperger, T.P. and McKean J.W. (2011), *Robust Nonparametric Statistical Methods, 2nd ed.*, New York: Chapman-Hall.

See Also

fkk.test

Examples

```
x<-rnorm(18)
y<-rnorm(22)*3
fkk.test(x,y)
```

fkk.test

k-Sample version of the Fligner-Kileen test for homogeneous scales.

Description

Returns the Fligner-Kileen test for homogeneous scales for k-samples. Also estimates of ratio of scales based on the logs of folded median-aligned samples and a corresponding confidence interval is computed. The first level (sample) is referenced. See the discussion in Section 5.7 of Kloke and McKean (2014).

Usage

```
fkk.test(y, ind, conf.level = 0.95)
```

Arguments

y	vector of responses
ind	vector of corresponding levels
conf.level	confidence coefficient for the returned confidence intervals

Details

Returns the Fligner-Kileen test for the k-sample scale problem.

Value

statistic	chi-squared test statistic
p.value	p-value of the test
estimate	vector of estimates of ratio of scales
conf.int	table of confidence intervals
cwts	vector of weights based on the estimates difference in scales

Author(s)

John Kloke <kloke@biostat.wisc.edu>, Joseph McKean

References

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Hettmansperger, T.P. and McKean J.W. (2011), *Robust Nonparametric Statistical Methods, 2nd ed.*, New York: Chapman-Hall.

See Also

fk.test

Examples

```
y1 <- rnorm(10)
y2 <- rnorm(12)*3
y3 <- rnorm(15)*5
y<-c(y1,y2,y3)
ind<-rep(1:3,times=c(10,12,15))
fkk.test(y,ind)
```

fp.test

Placement Test for the Behrens-Fisher problem.

Description

Returns the test based on placements for the Behrens-Fisher problem. This test was developed by Fligner and Policello (1981); see, also, Section 2.11 of Hettmansperger and McKean (2011) and Section 4.4 of Hollander and Wolfe (1999). The version computed by fp.test is discussed in Section 4.4 of Kloke and McKean (2014).

Usage

```
fp.test(x,y,delta0=0,alternative = "two.sided")
```

Arguments

x	vector of first sample responses
y	vector of second sample responses
delta0	null value tested
alternative	alternative indicator for hypotheses

Details

Returns the Placement Test for the Behrens-Fisher problem.

Value

statistic	chi-squared test statistic
p.value	p-value of the test
numerator	numerator of test statistic
denominator	denominator of test statistic

Author(s)

John Kloke <kloke@biostat.wisc.edu>, Joseph McKean

References

- Fligner, M.~A. and Policello, G.~E. (1981), Robust rank procedures for the Behrens-Fisher problem, *Journal of the American Statistical Association*, 76, 162–168.
- Hettmansperger, T.P. and McKean J.W. (2011), *Robust Nonparametric Statistical Methods, 2nd ed.*, New York: Chapman-Hall.
- Hollander, M. and Wolfe, D.~A. (1999), *Nonparametric statistical methods, 2nd Edition*, New York: John Wiley & Sons.
- Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

gehan.test	<i>Gehan generalization the Wilcoxon two-sample test</i>
------------	--

Description

Generalization of the Wilcoxon rank sum which allows for censored data.

Usage

```
gehan.test(time, event, trt)
```

Arguments

time	Time of event or of censoring
event	Indicator variable representing a event occur or not (time is censored)
trt	Variable indicating treatment group.

Value

statistic	Value of the test statistic
p.value	p-value

Author(s)

John Kloke <kloke@biostat.wisc.edu>

References

Higgins (2004), *Introduction to Modern Nonparametric Statistics*, Pacific Grove, CA:Brooks/Cole-Thomson Learning

Examples

```
n<-76
y<-rexp(n)
event<-rbinom(n,1,0.7) # about 30% censored
trt<-sample(c(0,1),n,replace=TRUE)
gehan.test(y,event,trt)
```

 getxact

Design Function for Robust Analysis of Covariance

Description

Returns the heterogeneous slopes design matrix used in ANCOVA. It references the first level.

Usage

```
getxact(amat, bmat)
```

Arguments

amat	cell mean design matrix of factor.
bmat	matrix of covariates.

Details

Returns the heterogeneous slopes analysis of covariance matrix.

Value

cmat	heterogeneous slopes analysis of covariance matrix
------	--

References

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

 getxact2

Design Function for Robust Analysis of Covariance

Description

Returns the heterogeneous slopes design matrix used in ANCOVA. It references the first level. Also, column names are supplied.

Usage

```
getxact2(amat, bmat)
```

Arguments

amat	cell mean design matrix of factor.
bmat	matrix of covariates.

Details

Returns the heterogeneous slopes analysis of covariance matrix.

Value

cmat heterogeneous slopes analysis of covariance matrix eith columns named

References

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

hemorrhage *Hemorrhage data from Dupont.*

Description

Hemorrhage data from Dupont.

Usage

```
data(hemorrhage)
```

Format

A data frame with 71 observations on the following 3 variables.

genotype a numeric vector

time a numeric vector

recur a numeric vector

References

Dupont

Examples

```
data(hemorrhage)
## maybe str(hemorrhage) ; plot(hemorrhage) ...
```

 hodgkins

Relapse-Free Survival Times for Hodgkin's Disease Patients

Description

These data are described in Example~11.7 of Hollander and Wolfe (1999). Results from a clinical trial in early Hodgkin's disease. Subjects received one of two treatments: radiation of affected node (AN) or total nodal radiation (TN).

Usage

```
data("hodgkins")
```

Format

A data frame with 49 observations on the following 3 variables.

time Survival time

relapse Indicator variable for relapse

trt treatment: a factor with levels AN TN

References

Hollander, M. and Wolfe, D.A. (1999), *Nonparametric Statistical Methods*, New York: Wiley.

 hogg.test

Hogg's Adaptive Test

Description

Based on selector statistics (Q1 & Q2) one of four score functions is chosen. A rank test and p-value is then calculated based on it.

Usage

```
hogg.test(x, y, ...)
```

Arguments

x n by 1 vector

y m by 1 vector

... additional arguments. currently not used

Value

statistic	Value of the test statistic.
p.value	p-value based on a normal approximation.
scores	Which of the score functions was chosen.

Author(s)

John Kloke <kloke@biostat.wisc.edu>, Patrick Kimes

References

Hogg, R. McKean, J, Craig, A (2013) *Introduction to Mathematical Statistics, 7th Ed.* Boston: Pearson.

Examples

```
hogg.test(rt(20,1),rt(22,1)+0.2)
```

HoggQs

Hogg's Q1 and Q2.

Description

Q1 is a measure of skewness and Q2 is a measure of tail heaviness.

Usage

Q1(z)

Arguments

z n by 1 vector

Details

Used as selector statistics in adaptive schemes. Both Q1 and Q2 are ratios. For Q1, the numerator is upper 5% mean minus the middle 50% mean, while the denominator is difference between the middle 5% mean and the lower 5% mean. For Q2, the numerator is upper 5% mean minus the lower 5% mean, while the denominator is difference between the upper 50% mean and the lower 50% mean. These statistics are not robust.

Author(s)

John Kloke <kloke@biostat.wisc.edu>

References

Hogg, R. McKean, J, Craig, A (2013) *Introduction to Mathematical Statistics, 7th Ed.* Boston: Pearson.

See Also

[hogg.test](#), ~~~

huitema496

Analysis of Covariance Data Set

Description

A data set presented on Page 496 of huitema (2011). The design is a 2 by 2 with one covariate.

Usage

```
data(huitema496)
```

Format

A 16 by 4 array with the following 4 columns:

- y number of novel responses.
- i type of reinforcement (2 levels).
- j type of program (2 levels).
- x covariate, a measure of verbal fluency.

Details

Discussion can be found in both references listed below.

Source

Huitema, B.E. (2011), *The analysis of covariance and alternatives, 2nd ed.*, New York: Wiley.

References

- Huitema, B.E. (2011), *The analysis of covariance and alternatives, 2nd ed.*, New York: Wiley.
- Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

insulation	<i>Insulating Fluid Data</i>
------------	------------------------------

Description

Study the breakdown time of an electrical insulating fluid subject to seven different levels of voltage stress.

Usage

```
data("insulation")
```

Format

A data frame with 76 observations on the following 2 variables.

log.stress log of voltage stress

log.time log of failure time

References

Hettmansperger, T.P. and McKean J.W. (2011), *Robust Nonparametric Statistical Methods, 2nd ed.*, New York: Chapman-Hall.

Examples

```
myscores <- logGFscores  
myscores@param <- c(1,5)  
fit <- rfit(log.time ~ log.stress,scores=myscores,data=insulation)  
summary(fit)  
fit$tauhat
```

internal	<i>Internal functions not intended for general use.</i>
----------	---

Description

Internal functions not intended for general use.

Usage

```
lmean(z, p)
```

Arguments

z	n by 1 vector
p	scalar

Author(s)

John Kloke, Joseph McKean

jonckheere

Jonckheere's Test for Ordered Alternatives

Description

Computes Jonckheere's Test for Ordered Alternatives; see Section 5.6 of Kloke and McKean (2014).

Usage

```
jonckheere(y, groups)
```

Arguments

y	vector of responses
groups	vector of associated groups (levels)

Details

Computes Jonckheere's Test for Ordered Alternatives. The main source was downloaded from the site:

smtp.biostat.wustl.edu/sympa/biostat/arc/s-news/2000-10/msg00126.html

Value

Jonckheere	test statistic
ExpJ	null expectation
VarJ	null variance
p	p-value

Author(s)

John Kloke <kloke@biostat.wisc.edu>, Joseph McKean

References

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

smtp.biostat.wustl.edu/sympa/biostat/arc/s-news/2000-10/msg00126.html

Examples

```
r<-rnorm(30)
gp<-c(rep(1,10),rep(2,10),rep(3,10))
jonckheere(r, gp)
```

kancova	<i>Robust Analysis of Covariance under Heterogeneous Slopes for a k-way layout</i>
---------	--

Description

Returns a robust rank-based analysis of covariance for a k-way layout assuming heterogenous slopes; see Section 5.4 of Kloke and McKean (2014). Currently only wilcoxon scores are used.

Usage

```
kancova(levs, data, xcov, print.table=TRUE)
```

Arguments

levs	vector of levels corresponding to the factors A, B, C, etc.
data	matrix with response in column 1 and level in column 2
xcov	matrix of covariates
print.table	logical indicating a table should be printed

Details

Returns the analysis of covariance table assuming heterogenous slopes for a k-way layout.

Value

tab2	analysis of covariance
fint	rank-based ful model (heterogenous slopes)
fithomog	rank-based ful model (homogeneous slopes)

Author(s)

John Kloke <kloke@biostat.wisc.edu>, Joseph McKean

References

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Examples

```
levels <- c(2,2)
y.group <- huitema496[,c('y','i','j')]
xcov <- huitema496[, 'x']
kancova(levels, y.group, xcov)
```

kancovarown	<i>routine used in the ANCOVA table obtained by kancova</i>
-------------	---

Description

routine used in making the display of the ANCOVA table obtained by kancova.

Usage

```
kancovarown(vec)
```

Arguments

vec vector to be labeled.

Details

Returns the labels.

Value

nm vector of labels

References

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

latour	<i>Chateau Latour Wine Data</i>
--------	---------------------------------

Description

The response variable is the quality of a vintage based on a scale of 1 to 5 over the years 1961 to 2004. The predictor is end of harvest, days between August 31st and the end of harvest for that year, and the factor of interest is whether or not it rained at harvest time.

Usage

```
data(latour)
```

Format

A data frame with 44 rows and 4 columns.

year Year of harvest

quality Rating on a scale of 1-5

end.of.harvest Days August 31 and the end of harvest

rain indicator variable for rain

References

Sheather, SJ (2009), *A Modern Approach to Regression with R*, New York: Springer.

Examples

```
data(latour)
plot(quality~end.of.harvest,pch='',data=latour)
points(quality~end.of.harvest,data=latour[latour$rain==0,],pch=3)
points(quality~end.of.harvest,data=latour[latour$rain==1,],pch=4)
```

oncov

Robust Analysis of Covariance under Heterogeneous Slopes

Description

Returns tests for homogeneous slopes and also assuming homogeneous slopes a test for differences in level. Currently only wilcoxon scores are used.

Usage

```
oncov(levs,data,xcov,print.table=TRUE)
```

Arguments

levs	Number of levels of the one-way design
data	matrix with response in column 1 and level in column 2
xcov	matrix of covariates
print.table	logical indicating a table should be printed

Details

Returns the analysis of covariance table.

Value

tab	analysis of covariance
-----	------------------------

References

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Examples

```
data=latour[,c('quality','rain')]
xcov<-cbind(latour['end.of.harvest'])
onecovaheter(2,data,xcov,print.table=TRUE)
```

onecovaheter

Robust Analysis of Covariance under Heterogeneous Slopes

Description

Returns a robust rank-based analysis of covariance for a one-way layout assuming heterogenous slopes; see Section 5.4 of Kloke and McKean (2014). Currently only wilcoxon scores are used.

Usage

```
onecovaheter(levs,data,xcov,print.table=TRUE)
```

Arguments

levs	Number of levels of the one-way design
data	matrix with response in column 1 and level in column 2
xcov	matrix of covariates
print.table	logical indicating a table should be printed

Details

Returns the analysis of covariance table assuming heterogenous slopes.

Value

tab	analysis of covariance
fit	rank-based ful model (heterogenous slopes)

References

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Examples

```
data=latour[,c('quality','rain')]
xcov<-cbind(latour['end.of.harvest'])
onecovaheter(2,data,xcov,print.table=TRUE)
```


Description

Returns a robust rank-based analysis of covariance for a one-way layout assuming homogeneous slopes; see Section 5.4 of Kloke and McKean (2014). Currently only wilcoxon scores are used.

Usage

```
onecovahomog(levs, data, xcov, print.table=TRUE)
```

Arguments

levs	Number of levels of the one-way design
data	matrix with response in column 1 and level in column 2
xcov	matrix of covariates
print.table	logical indicating a table should be printed

Details

Returns the analysis of covariance table assuming homogeneous slopes.

Value

tab	analysis of covariance
fit	rank-based ful model (homogeneous slopes)

References

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Examples

```
data=latour[,c('quality', 'rain')]
xcov<-cbind(latour['end.of.harvest'])
onecovahomog(2, data, xcov, print.table=TRUE)
```

place	<i>Placements.</i>
-------	--------------------

Description

Returns the placements of the first vector in terms of the second vector used the R function `fp.test`; see Section 2.11 of Hettmansperger and McKean (2011) and Section 4.4 of Hollander and Wolfe (1999). The version computed by `fp.test` is discussed in Section 4.4 of Kloke and McKean (2014).

Usage

```
place(x,y)
```

Arguments

x	first vector
y	second vector of second sample responses

Details

Returns the Placements for the routine `fp.test`.

Value

ic	vector of placements.
----	-----------------------

Author(s)

John Kloke <kloke@biostat.wisc.edu>, Joseph McKean

References

- Hettmansperger, T.P. and McKean J.W. (2011), *Robust Nonparametric Statistical Methods, 2nd ed.*, New York: Chapman-Hall.
- Hollander, M. and Wolfe, D.~A. (1999), *Nonparametric statistical methods, 2nd Edition*, New York: John Wiley & Sons.
- Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

plank

Plank data

Description

Ask Joe

Usage

```
data(plank)
```

Format

A data frame with 64 observations on the following 4 variables.

response a numeric vector

strain a factor with levels 1 2

gender a factor with levels 1 2

age a factor with levels 1 2 3

References

Abebe, A., Crimin, K., McKean, J. W., Vidmar, T. J., and Haas, J. V. (2001) "Rank-Based Procedures for Linear Models: Applications to Pharmaceutical Science Data" *Drug Information Journal*,

Examples

```
data(plank)
boxplot(response~strain,data=plank)
```

poly

A Simulated Polynomial Data Set.

Description

A simulated polynomial (3rd degree) model discussed in Section 4.7.1 of Kloke and McKean (2014).

Usage

```
data(poly)
```

Format

One-hundred observations on two variables.

y response variable

x predictor

References

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Examples

```
plot(y ~ x, data=poly)
```

polydeg

Degree of Polynomial Determination

Description

Tests for the degree of a polynomial. This test was suggested by Graybill (1976) and is discussed from a robust point-of-view in Section 4.7.1. of Kloke and McKean (2014).

Usage

```
polydeg(y, x, P, alpha = 0.05)
```

Arguments

y	vector of responses
x	Predictor
P	Super degree of polynomial which provides a satisfactory fit
alpha	Level of the testing

Details

Returns the degree of the polynomial based on the algorithm.

Value

deg	The determined degree
coll	Matrix of step information
fitf	Fit of the polynomial based on the determined degree

References

Graybill, F.A. (1976), *Theory and application of the linear model*, North Scituate, Ma: Duxbury Press.

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Examples

```
x <- 1:20
xc <- x - mean(x)
y<- .2*xc + xc^3 +rt(20,3)*90
plot(y~x)
polydeg(y,xc,6)
```

print	<i>Internal print functions</i>
-------	---------------------------------

Description

Internal print functions

Usage

```
## S3 method for class 'hogg.test'
print(x, digits = max(5, .Options$digits - 2), ...)
## S3 method for class 'rank.test'
print(x,...)
## S3 method for class 'fkk.test'
print(x,...)
```

Arguments

x	Object to be printed.
digits	Number of digits to present. Passed to print function.
...	Additional arguments.

Author(s)

John Kloke, Joseph McKean

prostate

DES for treatment of prostate cancer.

Description

Under investigation in this clinical trial was the pharmaceutical agent diethylstilbestrol DES; subjects were assigned treatment to 1.0 mg DES (treatment = 2) or to placebo (treatment = 1).

Usage

```
data(prostate)
```

Format

A data frame with 38 observations on the following 8 variables.

```
patient a numeric vector  
treatment a numeric vector  
time a numeric vector  
status a numeric vector  
age a numeric vector  
shb a numeric vector  
size a numeric vector  
index a numeric vector
```

Source

<http://www.crcpress.com/product/isbn/9781584883258>

References

Collett, D. (2003) *Modeling survival data in medical research* CRC press.

Examples

```
data(prostate)  
boxplot(size~treatment, data=prostate)
```

qhic

qhic

Description

A regression example with response yearly upkeep of a home and the predictor value of home; see Bowerman et al. (2005) and Exercise 4.9.8 of Kloeke and McKean (2014).

Usage

```
data(qhic)
```

Format

Forty observations on two variables.

upkeep annual upkeep expenditure of home (y)

value value of the home (x)

References

Bowerman, B.L., O'Connell, R.T., and Koehler, A.B. (2005), *Forecasting, time series, and regression: An applied approach*, Australia: Thomson.

Kloeke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Examples

```
plot(upkeep~value,data=qhic,xlab='Value (in $1000s)',ylab='Annual upkeep (in $10s)')
```

quail2

Quail from a two-factor experiment.

Description

Two sample quail data.

Usage

```
data(quail2)
```

Format

A data frame with 30 observations on the following 2 variables.

treat indicator variable for treatment

ldl ldl measurement

References

Hettmansperger, T.P. and McKean J.W. (2011), *Robust Nonparametric Statistical Methods, 2nd ed.*, New York: Chapman-Hall.

Examples

```
data(quail2)
boxplot(ldl~treat,data=quail2)
```

rank.test

General scores rank test for two sample problem

Description

A generalization of the Wilcoxon rank-sum test where a score function is applied to the ranks. Any scores from Rfit can be used as well as user defined. Default is to perform a Wilcoxon analysis.

Usage

```
rank.test(x, y, alternative = "two.sided", scores = Rfit::wscores,
  conf.int = FALSE, conf.level = 0.95)
```

Arguments

x	m x 1 vector
y	n x 1 vector
alternative	one of 'two.sided', 'less', or 'greater'
scores	an object of class scores
conf.int	logical indicating if a confidence interval should be estimated
conf.level	desired level of confidence for interval

Details

Test is based on $T = \sum_i a(R(y_i))$ where R is the rank based on the combined sample and $a(t) = \text{varphi}(t/(N+1))$. Confidence interval, if requested, is based on call to Rfit.

Value

statistic	Standardized value of test statistics
Sphi	Test statistic
p.value	p-value
conf.int	confidence interval for shift in location
estimate	point estimate for shift in location

Author(s)

John Kloke <kloke@biostat.wisc.edu>, Joseph McKean

References

Hettmansperger, T.P. and McKean J.W. (2011), *Robust Nonparametric Statistical Methods, 2nd ed.*, New York: Chapman-Hall.

See Also

[wilcox.test](#)

Examples

```
rank.test(rt(20,1),rt(22,1)+0.2)
```

rcn

random contaminated normal deviates

Description

Generate a random sample from a contaminated normal distribution.

Usage

```
rcn(n, eps, sigmac)
```

Arguments

n	sample size
eps	proportion of proportion of contamination
sigmac	standard deviation of contaminated component

Details

With probability $(1-\text{eps})$ a deviates are drawn from a standard normal distribution. With probability eps deviates are drawn from a normal distribution with mean 0 and standard deviation sigmac

Value

$n \times 1$ numeric vector containing the random deviates.

Author(s)

John Kloke <kloke@biostat.wisc.edu>, Joseph McKean

References

Hogg, R. McKean, J, Craig, A (2013) *Introduction to Mathematical Statistics, 7th Ed.* Boston: Pearson.

See Also

[rnorm](#)

Examples

```
qqnorm(rcn(100, .25, 10))
```

rs

Simulated Regression Model

Description

A simulated regression model with one response and one predictor. It is discussed in Exercise 6.5.6 of Kloke and McKean (2014).

Usage

```
data(rs)
```

Format

Fifty observations on two variables.

y simulated response

x simulated predictor

References

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Examples

```
rfit(y ~ x, data=rs)
```

SCUD

Cyclone Data

Description

A data set discussed in Hollander and Wolfe (1999) and Exercise 5.8.9 of Kloeke and McKean (2014). It contains part of a study on the effects of cloud seeding of cyclones.

Usage

```
data(SCUD)
```

Format

Twenty-one observations on three variables.

trt treatment indicator (1) is Seeded and (2) is control

M predictor M, the geostrophic meridional circulation index

RI measure of precipitation

References

Hollander, M. and Wolfe, D.A. (1999), *Nonparametric Statistical Methods*, New York: Wiley.

Kloeke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Examples

```
plot(RI ~ M, data=SCUD)
```

sievers

Doksum and Sievers rat data

Description

Doksum and Sievers (1976) describe an experiment involving the effect of ozone on weight gain of rats. The experimental group consisted of 22 rats which were placed in an ozone environment for seven days, while the control group contained 21 rats which were placed in an ozone-free environment for the same amount of time. The response was the weight gain in a rat over the time period.

Usage

```
data(sievers)
```

Format

A data frame with 45 observations on the following 2 variables.

group indicator variable for treatment

weight.gain response variable of weight gain

References

Hettmansperger, T.P. and McKean J.W. (2011), *Robust Nonparametric Statistical Methods, 2nd ed.*, New York: Chapman-Hall.

Doksum, K. A. and Sievers, G. L. (1976), Plotting with confidence: Graphical comparisons of two populations, *Biometrika*, 63, 421-434.

Examples

```
data(sievers)
boxplot(weight.gain~group,data=sievers)
```

simon

Simon (the memory game) dataset

Description

A experiment in which the members of two groups of students each played the game Simon twice.

Usage

```
data("simon")
```

Format

A data frame with 31 observations on the following 3 variables.

game1 score on first trial

game2 score on second trial

class group variable

Details

Demonstrates the concept of regression toward the mean. Simulated data to represent a realistic realization of the experiment. See problem 4.9.20 of Kloeke and McKean (2014)

References

Kloeke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Examples

```
data(simon)
plot(game2~game1,data=simon)
rfit(game2~game1,data=simon)
```

sincos

Sine Cosine Model

Description

Simulated dataset

Usage

```
data("sincos")
```

Format

A data frame with 197 observations on the following 2 variables.

x independent variable

y dependent variable

Details

The data were generated using $x \leftarrow \text{seq}(1, 50, \text{by} = .25)$; $y \leftarrow 5 \sin(3x) + 6 \cos(x/4) + \text{rnorm}(\text{length}(x), 0, 10)$

Examples

```
data(sincos)
plot(y~x,sincos)
```

speed

Predict top speed based on miles per gallon

Description

A sample of 82 cars with variables speed and miles per gallon collected.

Usage

```
data("speed")
```

Format

A data frame with 82 observations on the following 2 variables.

mpg Miles per gallon

sp a numeric vector

Source

Higgins (2003) Introduction to modern nonparametric statistics.

References

Kloke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Examples

```
data(speed)
plot(sp~mpg,data=speed)
rfit(sp~mpg+I(mpg^2),data=speed)
```

vanElteren.test

vanElteren test for stratified analysis

Description

Performs the vanElteren extension of the Wilcoxon rank sum test for stratified experiments.

Usage

```
vanElteren.test(g, y, b)
```

Arguments

g	n x 1 vector: treatment/group indicator
y	n x 1 vector: responses
b	n x 1 vector: denotes strata

Value

statistic	Value of the test statistic.
p.value	p-value based on a normal approximation.

weather

January Weather Data for Kalamazoo

Description

January weather data for Kalamazoo, MI for the years 1900 to 1995. It is discussed in Example 4.7.4, page 106, of Kloeke and McKean (2014).

Usage

```
data(weather)
```

Format

Ninety-six observations (1900-1995) for twelve weather variables.

```
avemax avemax  
avemin avemin  
coldestmax coldestmax  
hihest hihest  
lowest lowest  
maxdayprec maxdayprec  
maxdaysnowfall maxdaysnowfall  
meantmp meantmp  
totalprec totalprec  
totalsnow totalsnow  
warmest warmest  
year year
```

Source

<http://weather-warehouse.com/WeatherHistory/>

References

Kloeke, J. and McKean, J.W. (2014), *Nonparametric statistical methods using R*, Boca Raton, FL: Chapman-Hall.

Examples

```
plot(avemax ~ year, data=weather)
```

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