

Package ‘royston’

February 20, 2015

Version 1.2

Date 2015-02-02

Title Royston's H Test: Multivariate Normality Test

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Depends R (>= 2.15.0)

Imports nortest, moments

Description Performs a multivariate normality test based on Royston's H test

URL <http://journal.r-project.org/archive/2014-2/korkmaz-goksuluk-zararsiz.pdf>

License GPL (>= 2)

NeedsCompilation no

Repository CRAN

Date/Publication 2015-02-02 12:43:26

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royston-package	<i>Royston's Multivariate Normality Test</i>
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Description

Performs a multivariate normality test based on Royston's H test

Details

Package: royston
Type: Package
License: GPL (>=2)

royston.test(a)

Author(s)

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royston.test

Royston's Multivariate Normality Test

Description

A function to generate the Shapiro-Wilk's W statistic needed to feed the Royston's H test for multivariate normality

Usage

royston.test(a)

Arguments

a A numeric matrix or data frame

Details

If kurtosis of the data greater than 3 then Shapiro-Francia test is better for leptokurtic samples else Shapiro-Wilk test is better for platykurtic samples.

Value

statistic the value of Royston's H statistic at significance level 0.05
p.value an approximate p-value for the test with respect to equivalent degrees of freedom (edf)

Author(s)

Selcuk Korkmaz

References

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See Also

[shapiro.test](#) [sf.test](#) [kurtosis](#) [mahalanobis](#) [qqplot](#) [qchisq](#)

Examples

```
a=iris[1:50,1:4] # Iris data only for setosa and four variables
royston.test(a) # Data analyzed have a non-normal distribution.
```

```
#Variable 4 (petal width) is markedly non-normal. So when take off that variable;
```

```
dev.new()
a=iris[1:50,1:3] # Iris data only for setosa and three variables
royston.test(a) # Data analyzed have a normal distribution.
```

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