

Bootstrap and Other Tests For Goodness of Fit.

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Abstract: Goodness of fit has a long time been a problem of research .It has received a considerable attention in the statistical literature. Goodness of fit techniques can be described as the method of how well a sample of data agrees with a given distribution as its population. Goodness of fit techniques is based on measuring in some way the conformity of the sample data to the hypothesized distribution or equivalently, its discrepancy from it. The techniques usually give formal statistical tests and the data based measures of conformity or discrepancy are referred to as test statistics. In this paper we have studied the performance of the bootstrap based procedure of EDF based tests for testing the goodness of fit for normality of the distribution using simulation technique. Some results are calculated to know the performance of bootstrap based technique and these are displayed in tables. Discussions and conclusions are made on the basis of results obtained.

Key words: Bootstrap procedure, Kolmogorov-Smirnov test, Anderson-Darling test, simulation, power.