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# Technical Memorandum

CHITRAN - A 7030 (STRETCH) COMPUTER PROGRAM

FOR THE CHI-SQUARE TEST OF NORMALITY

Gary W. Gemmill  
Travis L. Herring  
Ralph L. Shade

Computation and Analysis Laboratory

U. S. Naval Weapons Laboratory

Dahlgren, Virginia

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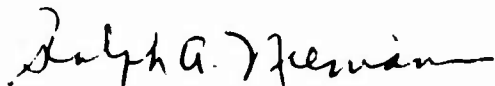
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Approved by:



RALPH A. NIEMANN,  
Director, Computation and  
Analysis Laboratory

While the contents of this memorandum are considered to be correct,  
they are subject to modification upon further study.

Distribution of this document is unlimited.

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## ABSTRACT

The CHITRAN program computes the Chi-square statistic for testing the hypothesis that a random sample is from a normal population. Also given are the degrees of freedom for the Chi-square statistic, a bar chart (frequency distribution), the mean, standard deviation, range, maximum, and the minimum of the observations comprising the sample. Eleven transformations on the observations are possible before the calculations are performed. An optional feature, "pooling," allows the grouping of samples in order to obtain a single Chi-square statistic for the grouped (pooled) data.

CHITRAN is written in FORTRAN IV for the IBM 7030 (STRETCH) computer.

## I. INTRODUCTION AND SUMMARY

CHITRAN (Chi-square Test with Transformations) is a program to statistically compare the agreement of the distribution of a sample of observed data with a parent normal distribution having a mean and variance equal to those of the sample distribution.

The distribution of the observations in the sample is classified into a number of intervals (mutually exclusive and exhaustive) and the observed frequency in each interval is then "compared" with the frequency that would be expected in the same interval if the parent distribution were normal. Because the observed and expected frequencies seldom agree, the question is whether the discrepancies are small enough to be considered as due to chance or are so large that the hypothesis of normality must be rejected. The statistic used in CHITRAN to make the "comparison" between observed and expected frequencies, i.e., to test the hypothesis of normality is

$$\hat{\chi}^2 = \sum_{j=1}^m \frac{(f_j - \hat{\phi}_j)^2}{\hat{\phi}_j} \quad \text{with } m-3 \text{ degrees of freedom,}$$

where

$f_j$  is the observed frequency in the  $j^{\text{th}}$  interval ( $j=1,2,3,\dots,m$ )

$\hat{\phi}_j$  is the expected frequency in the  $j^{\text{th}}$  interval

and  $m$  is the number of intervals into which the range of the sample distribution is divided.

The degrees of freedom for the Chi-square statistic are calculated as  $m-3$  because only the general form of the normal distribution can be hypothesized, with the mean and variance being estimated from the observations of the sample. Two degrees of freedom are subtracted from  $m$

because of the estimation of the two parameters and an additional degree of freedom is subtracted because the sum of the expected frequencies is made equal to the number of observed frequencies.

The symbol  $\hat{\chi}^2$  is used because, under the hypothesis of normality, this statistic is only approximately distributed as Chi-square ( $\chi^2$ ), with the degree of approximation depending mainly on the size of the expected frequencies. Many authors recommend that  $\hat{\phi}_j$  should be at least 5 for each interval in order that the approximation is adequate. (The minimum number of expected observations in each of the  $m$  intervals is an input parameter in CHITRAN and adjacent intervals are combined until this minimum requirement is met.) Assuming that the expected frequency in each interval is large enough that  $\hat{\chi}^2$  is approximately distributed as  $\chi^2$ , the upper tail of the tabled  $\chi^2$  distribution can be used as a critical region to test the hypothesis of normality. Examples of the test are given in section V.C.

The Chi-square test for normality, accredited to Karl Pearson in 1900 (with contributions by R. A. Fisher in 1924), is often used even if the the sample is known to be non-normal. For example, physical considerations may restrict the sample observations to non-negative values, but the normal distribution may give a sufficient approximation to the sample distribution over the range of the sample variate. The possibility of approximating a sample distribution by the normal distribution is often investigated because of the characteristics of the normal curve, namely a single mode with the frequencies decreasing symmetrically on both sides of the mode, characteristics which are often found in

physical phenomena. If the normal approximation can be considered adequate, there is a considerable advantage in that the normal distribution is relatively easy to handle mathematically because of the extensive tabulation of the standard normal distribution to be found in the literature.

The numerical value of the Chi-square statistic ( $\hat{\chi}^2$ ), although serving as a criterion to test the hypothesis of normality (or approximate normality) does not indicate the way in which the sample data disagrees with the normal distribution if the hypothesis is rejected. In CHITRAN, therefore, a bar chart of the observed frequencies is printed, which sometimes serves as a visual aid in determining the actual form of the sample distribution if the hypothesis of normality must be rejected. The utility of the bar chart as a visual aid in case of a non-normal distribution can be illustrated by the example problem (section V). Suppose it is not known that the two samples in the example problem are approximately log-normally distributed. Visual inspection of the bar charts of the two samples indicates that the distributions are skewed such that there is a high concentration of small values of the variate and relatively few large values. Since this type of skewness is characteristic of the log-normal distribution, the bar chart should lead the analyst to consider the possibility that the parent populations are distributed log-normally (or approximately log-normally). The example problem also illustrates the aid of the transformations in determining the actual form of a non-normal distribution. If, for example, the hypothesis of normality must be rejected and the bar chart indicates a skewness of the type described above, the Chi-square test

can then be performed on the logarithms of the original values in an attempt to confirm the hypothesis that the parent distribution is actually log-normal.

As many as 500 samples may be processed by CHITRAN with a maximum of 14,000 observations in each sample. Up to 200 "different" Chi-square tests may be performed on each sample of data, where each Chi-square test begins with a different number of intervals, none of which may exceed 400. The capability of performing more than one Chi-square test on a sample of data is included in CHITRAN because the numerical value of the Chi-square statistic and its degrees of freedom are dependent upon the number of intervals into which the sample distribution is divided. Performing several Chi-square tests, each with a different number of intervals, helps protect against the possibility of incorrectly rejecting or incorrectly accepting the hypothesis of normality on the basis of a single Chi-square test. For example, if 10 Chi-square tests (each with a different number of intervals) were performed on the same sample of data, and the hypothesis of normality was found to be acceptable in 9 of the tests and rejected in 1, the multiple testing would minimize the effect of choosing by chance, in a single Chi-square test, that number of intervals which led to rejection.

An optional feature, "pooling," is incorporated into CHITRAN to allow the grouping of samples in order to obtain a single Chi-square statistic for the grouped (pooled) data. This feature was included in CHITRAN primarily for use in analysis of variance, where normality of the residuals in the cells of the classification is essential in the construction of confidence limits and/or tolerance limits and is also



required for tests of significance. CHITRAN can perform the Chi-square test only on the pooled sample or on the pooled sample and the individual samples. (Naturally, the pooled sample option need not be exercised, in which case the Chi-square test is performed only on the individual samples.) The upper limit for the total number of observations in the pooled sample is 1,779,200.

Discussions of the Chi-square test for normality and examples of its application can be found in much of the literature (see, for example, Burr [1953] or Wadsworth and Bryan [1960]). A comprehensive discussion of the test, including its development, application and limitations can be found in Cochran [1952]. Cochran also discusses alternative tests and tests which are supplementary to the Chi-square test.

## II. COMPUTATIONAL PROCEDURE

The operations described in this section are performed for each sample of data, after the transformation, or transformations, specified on Card Type 2 (see section III.A.2) have been performed on the  $n$  sample observations. If the pooling option has been exercised, the pooled sample is formed as follows before the operations are performed. In each of the samples that are to be pooled, the sample mean is subtracted from the observations in the sample, i.e., the mean of the  $k^{\text{th}}$  sample is subtracted from each of the  $n$  observations of the  $k^{\text{th}}$  sample. The mean of each individual sample comprising the pooled sample is, therefore, translated to zero. The observations of each sample are then grouped into a single pooled sample (with mean = 0). The computational procedure is described in this section for an individual sample but is also valid for the pooled sample except for the following variations.

The minimum number, **INTOVP**, of expected observations in each interval of the pooled sample and the number of intervals, **INTERP(I)**, into which the pooled sample frequency distribution is to be divided need not agree with **INTOV** and **INTER(I)**, the corresponding input parameters for the individual samples. In case of a pooled sample, therefore, the values of **INTOVP** and **INTERP(I)** on Card Type 4 must be substituted for **INTOV** and **INTER(I)**, respectively, in the description of the computational procedure. The only other deviation in procedure for the pooled sample is, as described later, the calculation of the degrees of freedom.

The mean,  $\frac{\sum_{i=1}^n x_i}{n}$ , and the standard deviation,  $\sqrt{\frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-1}}$ , of the  $n$  sample observations are computed and printed.

A frequency distribution of the sample observations is then formed in the following way. The maximum,  $x_{max}$ , and the minimum,  $x_{min}$ , of the observations are determined and the range of the sample frequency distribution is computed as  $x_{max} - x_{min}$ . In order to obtain the interval width,  $D$ , the range is divided by the input value of the desired number of intervals, **INTER(I)**, specified on Card Type 5. The maximum, minimum, range, and the interval width are printed as output. The upper bounds of each of the **INTER(I)** intervals are then computed by adding  $1D$ ,  $2D$ ,  $3D$ , ---,  $j'D$ , ----, **INTER(I)D**, respectively, to  $x_{min}$ . The maximum,  $x_{max}$ , is thereby determined as the upper bound of the last interval. The upper bounds are then printed as output.

NOTE:  $j'$  is used to denote the general interval of the **INTER(I)** intervals into which the sample frequency distribution is divided according to input specifications.  $j$  is later used to denote the general interval of the  $m$  intervals that result from the restriction

that a minimum number of expected observations must be in each interval. The  $j^{\text{th}}$  interval may or may not coincide with the  $j^{\text{th}}$  interval.

Each observation is then assigned to its proper interval, i.e., to the "first" interval which has an upper bound that is larger than the observation. In other words, the observation  $x_i$  is assigned to the  $j^{\text{th}}$  interval if  $x_i$  is  $\geq x_{\text{min}} + (j-1)D$  but  $< x_{\text{min}} + jD$ . The number of observations in each interval is counted and printed as output under the heading "FREQUENCY." The count in each interval is printed to the right of the upper bound of the interval. A bar chart is then printed in which each observation is represented by an "X".

NOTE: If the number of observations in any interval exceeds 65, the number of X's used in the bar chart to represent the observations is scaled such that only 65 X's are printed for the interval with the largest observed frequency. This scaling is performed in order to preserve the relative proportions of the bar chart, which would otherwise be lost because of printing limitations. The following method is used when scaling is necessary. The maximum observed frequency is divided by 65, giving the number of observations to be represented by each printed X. For example, if the maximum frequency is 98, each X represents  $\frac{98}{65} = 1.5077$  observations and the statement "X REPRESENTS 1.5077 OBSERVATIONS" is printed as output. The number of X's to be printed in this case for each

interval is then obtained by dividing the observed frequency in each interval by 1.5077. The number of X's printed is always rounded off to the nearest integer.

After the bar chart has been formed, the quantity  $\frac{n}{\text{INTOV}} - 3$  is computed, where INTOV (see Card Type 5, columns 6-10) is the minimum for the expected number of observations to be found in each interval. If  $\frac{n}{\text{INTOV}} - 3$  is  $\leq 0$ , the observed frequencies and the bar chart are printed and the statement "CHISQUARE COULD NOT BE COMPUTED" is printed. No attempt is made in this case to compute the Chi-square statistic because of the joint consequence of (a) the restriction that  $\hat{\phi}_j$ , the expected number of observations in each interval, must be greater than INTOV and (b) the definition of the degrees of freedom for the Chi-square statistic as the number of intervals,  $m$  (for which  $\hat{\phi}_j > \text{INTOV}$ ), minus 3. If the quantity  $\frac{n}{\text{INTOV}} - 3$  is  $\leq 0$ , the degrees of freedom could not be  $> 0$  and further computations would, therefore, be meaningless.

If the quantity  $\frac{n}{\text{INTOV}} - 3$  is  $> 0$ , an attempt is made to compute the Chi-square statistic. The expected frequency distribution is formed. This distribution gives the number of observations that would be expected in each of the INTER(I) intervals if the sample of  $n$  observations was actually from a parent normal distribution having a mean and standard deviation equal to those of the sample observations. Under the hypothesis of normality, the expected frequency ( $\hat{\phi}_j$ ) in each of the INTER(I) intervals is obtained by multiplying the total number of observations,  $n$ , by the probability that an observation will be in a given interval. The probabilities are computed by a system subroutine which uses the standardized normal distribution function,

$$p(X) = \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}}$$

Consequently, the upper bounds in each interval must be standardized by subtracting the sample mean,  $\bar{x}$ , and dividing by the sample standard deviation,  $s$ . The probability that an observation will be in the first interval is then

$$\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{T_1} e^{-\frac{x^2}{2}} dx,$$

where  $T_1$  is the smallest standardized upper bound. The probability that an observation will be in the second interval is obtained by integrating from  $T_1$  to  $T_2$ , where  $T_2$  is the standardized upper bound of the second interval. This procedure is continued until probabilities have been computed for each interval.

Each time an expected frequency,  $\hat{\phi}_j$ , is found for an interval ( $\hat{\phi}_j$  = the number of sample observations multiplied by the probability that an observation is in the  $j^{\text{th}}$  interval), the value of  $\hat{\phi}_j$  is tested to determine if it is  $\leq$  INTOV. If  $\hat{\phi}_j$  is  $\leq$  INTOV, the expected frequency is added to that of the next interval, i.e., the intervals are "combined." The procedure is continued, if necessary, until a combined interval does have an expected frequency  $>$  INTOV. The expected frequencies of succeeding intervals are also examined and, if necessary, combined with the next interval or intervals. Each time an interval (or group of combined intervals) is found to have an expected frequency  $>$  INTOV, the expected frequency for the remaining intervals is examined. If INTOV or less expected frequencies remain, the remaining intervals are combined

with the preceding interval. In this way  $m$  "new" intervals result from the original INTER(I) intervals, each of the  $m$  intervals having an expected frequency,  $\hat{\phi}_j$  ( $j=1,2,\dots,m$ ), greater than INTOV.

A count is then made of the number of sample observations,  $f_j$ , that actually fall in each of the  $m$  intervals and the contribution of each interval to the Chi-square statistic is computed and printed, the contribution of the  $j^{\text{th}}$  interval being

$$\frac{1}{\hat{\phi}_j}(f_j - \hat{\phi}_j)^2.$$

The observed and expected number of observations in each of the  $m$  intervals are then printed as output under the headings "OBS FR" and "EXPD FR," respectively.

The quantity  $m-3$ , the degrees of freedom, is computed and if  $\leq 0$ , the statement "CHISQUARE COULD NOT BE COMPUTED" is printed. (In case of a pooled sample, the number of degrees of freedom is computed as  $m-K-2$ , where  $K$  = the number of samples comprising the pooled sample.)

If the number of degrees of freedom is  $> 0$ , the Chi-square statistic is computed by summing the contributions of each of the  $m$  intervals, i.e.,

$$\hat{\chi}^2 = \sum_{j=1}^m \frac{(f_j - \hat{\phi}_j)^2}{\hat{\phi}_j}.$$

The value of  $\hat{\chi}^2$  is printed as output, along with the degrees of freedom.

### III. INPUT PREPARATION

#### A. Problem Deck Setup

The problem deck is listed below by card type. More than one card of a given type may be necessary for a specific problem. Two sets of Card Type 1 to 7 may be processed at one time, i.e., another problem deck may be stacked behind the first one.

CARD TYPE 1 - VARIABLE FORMAT CARD

CARD TYPE 2 - INPUT CONTROL CARD

CARD TYPE 3 - POOLED SAMPLE IDENTIFICATION CARD (OPTIONAL)\*

CARD TYPE 4 - POOLED SAMPLE CONTROL CARD (OPTIONAL)\*

CARD TYPE 5 - SAMPLE CONTROL CARD

CARD TYPE 6 - SAMPLE IDENTIFICATION CARD\*\*

CARD TYPE 7 - SAMPLE DATA CARD\*\*

\* Omit if samples are not to be pooled.

\*\* This "pair" of Card Types (6 and 7) comprises the data input for one sample. (More than one Card Type 7 may be necessary.) These cards may be input on punched cards or on tape as indicated in column 10 of the INPUT CONTROL CARD (Card Type 2).

#### 1. CARD TYPE 1 - VARIABLE FORMAT CARD

<u>Column</u>	<u>Format</u>	<u>Program Variable</u>	<u>Explanation</u>
1-80	10A8	FORM	The format specifications by which each Card Type 7 (or data input record, if data is on tape) is to be read. The format specifications must be enclosed by parentheses.

## 2. CARD TYPE 2 - INPUT CONTROL CARD

<u>Column</u>	<u>Format</u>	<u>Program Variable</u>	<u>Explanation</u>
1-5	I5	NØSAM	The number of samples for which the Chi-square test is to be performed. $NØSAM \leq 500$ .
10	I1	TAPE	2 - The information on Card Types 6 and 7 is on punched cards.  5 - The information on Card Types 6 and 7 is on magnetic tape.
15	I1	GRØUP	0 - Do not pool the samples, i.e., perform the Chi-square test(s) only on the individual sample(s).  1 - Perform the Chi-square tests on the individual samples <u>and</u> on the pooled sample.  2 - Perform the Chi-square test on the pooled sample only. Print the observations comprising the pooled sample.  3 - Perform the Chi-square test on the pooled sample only. Do <u>not</u> print the observations.
19-20	I2	NØTRAN	The number of transformations which are to be performed on all observations comprising each of the samples. The Chi-square test is performed on each transformed set of data. If more than one transformation is desired, the input data must be on tape (i.e., if $NØTRAN > 1$ , then $TAPE = 5$ ). X to X is considered to be a transformation, therefore, $NØTRAN = 1$ if the Chi-square test is to be performed on the original observations only. $1 \leq NØTRAN < 11$ .



Card Type 2 (Cont'd)

<u>Column</u>	<u>Format</u>	<u>Program Variable</u>	<u>Explanation</u>
21-25	I5	IT(1)	An integer designating the first transformation to be performed on the observations. See the list of 11 available transformations below and the corresponding integer to be entered.
26-30	I5	IT(2)	There are NØTRAN of these entries. If NØTRAN = 2, e.g., the first transformation is specified by an integer in columns 21 to 25 and the second by an integer in columns 26 to 30. The remaining columns are left blank. If only transformation number 6 (the square root) is desired, for example, a six is entered in column 25 and the remaining columns are left blank.
.	.	.	
.	.	.	
.	.	.	
.	.	.	
.	.	.	
.	.	.	
.	.	.	
.	.	.	
71-75	I5	IT(11)	

Transformations:

The following integers are used to designate the available transformations:

1.  $X \leftarrow X$ .
2.  $X \leftarrow \ln X$ .
3.  $X \leftarrow \ln[\ln(X)]$ .
4.  $X \leftarrow \ln(1+X)$ .
5.  $X \leftarrow [1+\ln(1+X)]$ .
6.  $X \leftarrow \sqrt{X}$ . This transformation is identified as SQRT X in the printout.
7.  $X \leftarrow \frac{1}{X}$ .
8.  $X \leftarrow 1 + \frac{1}{X}$ .
9.  $X \leftarrow \sin^{-1}X$ . This transformation is identified as ARCSIN(X).
10.  $X \leftarrow 2 \sin^{-1}\sqrt{X}$ . Identified as 2\* ARCSIN(SQRT(X)).
11.  $X \leftarrow \sin^{-1}\sqrt{X}$ . Identified as ARCSIN(SQRT(X)).

3. CARD TYPE 3 - POOLED SAMPLE IDENTIFICATION CARD (OPTIONAL)

This card is omitted if the samples are not pooled, i.e., if column 15 of Card Type 2 = 0.

<u>Column</u>	<u>Format</u>	<u>Program Variable</u>	<u>Explanation</u>
1-80	10A8	P00LID	Eighty columns to be used for the identification of the pooled sample.

4. CARD TYPE 4 - POOLED SAMPLE CONTROL CARD (OPTIONAL)

This card is omitted if the samples are not pooled.

<u>Column</u>	<u>Format</u>	<u>Program Variable</u>	<u>Explanation</u>
1-5	5X	-----	These columns are not read by the program and may, therefore, be used for additional identification of the problem.
6-10	I5	INT0VP	The minimum for the theoretical (expected) number of observations which must be in each of the m intervals used in calculating the Chi-square statistic for the pooled sample. 5 is recommended as a lower limit for this number.
11-15	I5	N0INTP	The number of Chi-square tests to be performed on the pooled sample, where each Chi-square test begins with a different number of intervals, i.e., a different number, INTERP(I). (See below.) N0INTP ≤ 100.
16-20	I5	INTERP(1)	The number of intervals into which the range of pooled observations is to be divided for the Chi-square tests. There are N0INTP of these entries.  For example, if three Chi-square tests are desired on the pooled sample (i.e., N0INTP = 3 in column 15), with the range to be divided into 40, 50 and 60 intervals, respectively, then 40 must be entered in columns 19-20, 50 in columns 24-25 and 60 in columns 29-30. The value of INTERP(I) must be ≤ 400.
21-25	I5	INTERP(2)	
.	.	.	
.	I5	INTERP(I)	
.	.	.	
76-80	I5	INTERP(13)	

If  $N\emptysetINTP > 13$  but  $< 30$ , continue on an additional Card Type

4 in the following manner:

1-5	I5	INTERP(14)
.	.	.
.	.	.
.	.	.
76-80	I5	INTERP(29)

If  $N\emptysetINTP > 29$ , continue on additional card(s) in the same format as the second Card Type 4.

#### 5. CARD TYPE 5 - SAMPLE CONTROL CARD

There are  $N\emptysetSAM$  (see columns 1-5, Card Type 2) of these sample control cards, one for each sample of input data. If the number of samples is greater than 1, the sample control cards are stacked consecutively and must be in the same order in which the samples are input on Card Types 6 and 7. If  $GR\emptysetUP = 2$  or 3 (column 15, Card Type 2), i.e., if the Chi-square test is to be performed only on the pooled sample, then only  $N\emptysetBS$  (columns 1-5) and  $N\emptysetINT = 1$  (column 15) must be entered on Card Type 5.

<u>Column</u>	<u>Format</u>	<u>Program Variable</u>	<u>Explanation</u>
1-5	I5	$N\emptysetBS$	The number of observations comprising the $k^{th}$ sample (assuming this is the $k^{th}$ sample control card). $N\emptysetBS \leq 14,000$ .
6-10	I5	$INT\emptysetV$	The minimum for the theoretical (expected) number of observations which must be in each of the $m$ intervals used in calculating the Chi-square statistic for the $k^{th}$ sample. 5 is recommended as a lower limit for this number.

Card Type 5 (Cont'd)

<u>Column</u>	<u>Format</u>	<u>Program Variable</u>	<u>Explanation</u>
11-15	I5	NØINT	The number of Chi-square tests to be performed on the k <sup>th</sup> sample, where each Chi-square test begins with a different number of intervals, i.e., a different number, INTER(I). (See below.) NØINT ≤ 200.
16-20	I5	INTER(1)	The number of intervals into which the range of the observations of the k <sup>th</sup> sample is to be divided for the Chi-square tests. There are NØINT of these entries.
21-25	I5	INTER(2)	
.	.	.	
.	.	.	For example, if two Chi-square tests are desired on the k <sup>th</sup> sample (i.e., NØINT = 2 in column 15), with the range to be divided into 10 and 15 intervals, respectively, then 10 must be entered in columns 19-20 and 15 in columns 24-25. The value of INTER(I) must be ≤ 400.
.	I5	INTER(I)	
.	.	.	
76-80	I5	INTER(13)	

If NØINT > 13 but < 30, continue on an additional Card Type

5 in the following manner:

1-5	I5	INTER(14)
.	.	.
.	.	.
.	.	.
76-80	I5	INTER(29)

If NØINT > 29, continue on additional card(s) in the same format as described above for the second Card Type 5.

6. CARD TYPE 6 - SAMPLE IDENTIFICATION CARD

The data input for each sample consists of a "pair" of card types, the sample identification card (Card Type 6) and the sample data card or cards (Card Type 7). If there is more than one sample, the pair

of card types for sample number 2 follows immediately after those for sample number 1, additional pairs following for each of the remaining samples (if any). The pairs of card types must be in the same order as their corresponding sample control cards (Card Type 5).

<u>Column</u>	<u>Format</u>	<u>Program Variable</u>	<u>Explanation</u>
1-80	10A8	IDENT	Eighty columns to be used for the identification of the observations comprising the k <sup>th</sup> sample. The observations follow on Card Type 7.

#### 7. CARD TYPE 7 - SAMPLE DATA CARD

<u>Column</u>	<u>Format</u>	<u>Program Variable</u>	<u>Explanation</u>
1-80	Variable	OBSERV	The numerical values of the observations comprising the k <sup>th</sup> sample. These values must be input in accordance with the format specified on Card Type 1 (Variable Format Card). If more than one Card Type 7 is necessary for the k <sup>th</sup> sample, the data is continued on succeeding cards.

## B. Job Request Sheets

### 1401 REQUEST

PRNC-NWL-5230/30 (REV. 3-64)

NAME		IDENT NO.	BLDG.	ROOM	TELEPHONE	DATE
R. SHADE		A3	1200	A-143	8361	12-19-66
SECURITY CLASSIFICATION						
<input type="checkbox"/> TOP SECRET <input type="checkbox"/> SECRET <input type="checkbox"/> CONF. <input checked="" type="checkbox"/> UNCLASS.						
✓	INSTRUCTIONS			✓	INSTRUCTIONS	
	HOLD TAPE # _____.				PUT ATTACHED DECK ON INPUT PROGRAM TAPE # <u>4156</u> <input type="checkbox"/> 7090 <input type="checkbox"/> 7030	
	LIST TAPE # _____.				DUPLICATE AND COMPARE TAPE # _____ ONTO TAPE # _____.	
	TYPE DATA <input type="checkbox"/> 7030 OUTPUT <input type="checkbox"/> 7090 OUTPUT <input type="checkbox"/> 7030 BINARY <input type="checkbox"/> 7090 BINARY <input type="checkbox"/> OTHER _____				UPDATE TAPE # _____ USING TAPE # _____ AND ATTACHED CARDS.	
	PAPER WILL BE UNLINED UNLESS ANOTHER TYPE SPECIFIED				COMPILE ATTACHED DECK ON THE 1401. <input type="checkbox"/> SPS <input type="checkbox"/> AUTOCODER OTHER (Continued on reverse)	
	PUNCH TAPE # _____.				OPERATOR'S INITIALS	
	CARD FORMAT: <input type="checkbox"/> BINARY <input type="checkbox"/> 5081				DATE AND TIME COMPLETED	

A 1401 request sheet is necessary in order to have Card Types 6 and 7 put on tape. After the data has been put on tape, the proper tape number must be entered on the 7030 job request sheet as shown below. If Card Types 6 and 7 are not on tape but are punched cards in the problem deck, a scratch tape instead of a specific tape should be called for on the 7030 job request sheet.

SECURITY CLASSIFICATION <input type="checkbox"/> TS <input type="checkbox"/> S. <input type="checkbox"/> C. <input checked="" type="checkbox"/> U.		NAME R. SHADE		IDENT. NO. A3	ROOM A-143	BLDG. 1200	PHONE 8261	SETUP N. _____ OF _____
<input type="checkbox"/> COMPILE	<input checked="" type="checkbox"/> GO	<input type="checkbox"/> CK OUT	JOB CARD			JOB TITLE		
<input type="checkbox"/> COMPILGO	<input checked="" type="checkbox"/> PROD	CHARGE CODE			IDENT.	PROGRAMMER		
		2	1	5	8	C	T	A 3
					EST. COMPILER TIME	EST. EXECUTION TIME	DATE	
					-----	1 MIN	12-19-66	
TAPES CALLED FOR BY PROBLEM PROGRAM								
TAPE NUMBER	4156							
FILE PROTECT ON	Yes							
PROGRAMMER NUMBER								
SPECIAL HANDLING (See attached Inst.)								
OPERATOR'S COMMENTS						WAIT FOR TAPES		
<input type="checkbox"/> ABEQJ	<input type="checkbox"/> HOLD	<input type="checkbox"/> LOOP	<input type="checkbox"/> IF CHECKED, SEE REVERSE SIDE FOR ADDITIONAL COMMENTS.					
SPECIAL INSTRUCTIONS (continued on reverse)								

**7090 JOB REQUEST** PRNC-NWL-5230/29 (REV. 2-63)

The number of the tape containing the data on Card Types 6 and 7 must be punched in the IOD deck (for example, 4156 is punched in place of XXXX on the "REEL, PULXXXX" card of the IOD deck if Card Types 6 and 7 are on tape 4156).

IV. FORMULATION OF OUTPUT

(Identification of sample as given on Card Type 3 or Card Type 6)

CHI SQUARE TEST \_\_\_ WITH \_\_\_ OBSERVATIONS AND \_\_\_ INTERVALS. TRANSFORMATION X TO \_\_\_.

A LISTING OF THE OBSERVATIONS IN SAMPLE NO. \_\_\_ FOLLOWS.\*

- 1)  $x_1$   $x_2$  -----  $x_s$
- 2)  $x_g$   $x_{10}$  -----  $x_{16}$
- ) -----  $x_1$  -----
- ) ----- $x_n$

\* The Chi-square tests for a given problem deck setup are numbered consecutively. The sequence of the tests is as follows: the INTER(I) tests on the 1st transformation of the first sample, the INTER(I) tests on the 1st transformation of the second sample, etc., the INTERP(I) tests on the pooled sample. This sequence is repeated for the second transformation, third transformation, etc. The number of observations in each test, the value of INTER(I), and the transformation identification (see Transformations, Section III.A.) is printed for each test.



(Identification of sample as given on Card Type 3 or Card Type 6.)  
 CHI SQUARE TEST WITH \_\_\_\_\_ OBSERVATIONS AND \_\_\_\_\_ INTERVALS. TRANSFORMATION X TO \_\_\_\_\_.  
 THE DEGREES OF FREEDOM WAS COMPUTED ON THE BASIS OF AT LEAST \_\_\_\_\_ OBSERVATIONS IN EACH SUBSET OF THE  
 \_\_\_\_\_ INTERVALS.

$$\text{MEAN} = \frac{\sum_{i=1}^n X_i}{n} = \bar{x} \dots \quad \text{STANDARD DEVIATION} = \sqrt{\frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-1}} = s$$

$$\text{RANGE} = X_{\max} - X_{\min} \quad \text{MAXIMUM} = X_{\max} \quad \text{MINIMUM} = X_{\min} \quad \text{INTERVAL WIDTH} = \frac{X_{\max} - X_{\min}}{\text{INTER}(I)} = D$$

UPPER BOUND	FREQUENCY	BAR CHART	CHI SQU CONTR	OBS FR	THEO FR
$X_{\min} + 1D$	$f'_1$	I	$\frac{(f_1 - \hat{\phi}_1)^2}{\hat{\phi}_1}$	$f_1$	$\hat{\phi}_1$
$X_{\min} + 2D$	$f'_2$	I	$\frac{(f_2 - \hat{\phi}_2)^2}{\hat{\phi}_2}$	$\cdot$	$\cdot$
$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$
$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$
$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$
$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$
$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$
$X_{\min} + j'D$	$f'_j$	I	$\frac{(f_j - \hat{\phi}_j)^2}{\hat{\phi}_j}$	$f_j$	$\hat{\phi}_j$
$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$
$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$
$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$
$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$
$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$	$\cdot$
$X_{\min} + \text{INTER}(I)D$	$f'_{\text{INTER}(I)}$	I	$\frac{(f_m - \hat{\phi}_m)^2}{\hat{\phi}_m}$	$f_m$	$\hat{\phi}_m$

(Number of X's represents the observed frequency in each interval.)

X REPRESENTS \_\_\_\_\_ OBSERVATIONS  
 CHISQUARE =  $\sum_{i=1}^m \frac{(f_i - \hat{\phi}_i)^2}{\hat{\phi}_i}$  WITH m-3 DEGREES OF FREEDOM

## V. EXAMPLE PROBLEM

### A. Description of Example Problem

The example problem consists of two samples, one with 150 observations (sample No. 1) and the other with 125 observations (sample No. 2). Both samples are approximately log-normally distributed. (The observations of sample No. 1 are the antilogs of 150 numbers generated from an approximately normal distribution with mean = 2.50 and standard deviation = 0.30. The observations of sample No. 2 are the antilogs of 125 numbers generated from an approximately normal distribution with mean = 2.20 and standard deviation = 0.30.) Samples No. 1 and 2 should, therefore, appear to be from non-normal parent populations, but the logarithmically transformed observations of both samples should appear to have been sampled from normal parent populations.

In the example problem, the Chi-square test was performed on the original values ( $X$  to  $X$  transformation) and on the logarithms ( $X$  to  $\ln X$  transformation) for both sample No. 1 and sample No. 2.

Two sets of intervals (20 and 25) were chosen for sample No. 1, i.e., two Chi-square tests were performed on the original values of sample No. 1 and two on the logarithms of the original values.

Only one set of intervals (15) was chosen for sample No. 2, amounting to two Chi-square tests, one on the original values of sample No. 2 and one on the logarithms.

The option for pooling the two samples was exercised, with only one set of intervals (40) being chosen for the pooled sample. Two Chi-square tests were performed, therefore, on the pooled sample, one on

the pooled original observations and one on the pooled logarithms of the original observations. Therefore, a total of 8 Chi-square tests were performed for the example problem. In each of the 8 tests the minimum number of expected observations in each interval was specified as 5.

This example problem was fabricated merely to illustrate the various features of the CHITRAN program, especially the transformation option, and is not intended as a guide to the choice of input parameters for the general problem.

B. Listing of Input Cards for the Example Problem

A listing of the input for the previously described example problem is given on the following two pages. Because two transformations ( $X$  to  $X$  and  $X$  to  $\ln X$ ) were specified, it was necessary to put Card Types 6 and 7 on tape.

LISTING OF INPUT CARDS FOR THE EXAMPLE PROBLEM

CARD TYPE	5	10	15	20	25	30
1	(8F10.0)					
2	2	5	1	2	1	2
3	SAMPLE NO.1 AND SAMPLE NO.2 POOLED					
4		5	1	40		
5	150	5	2	20	25	
	125	5	1	15		

COLUMN NUMBER

CARD TYPE	SAMPLE NO.	10	20	30	40	50	60	70	80
6	1	20.4	12.0	16.0	8.7	10.0	15.8	12.0	18.0
		10.4	17.5	9.7	23.0	13.6	8.5	22.6	10.4
		15.2	10.3	13.4	15.3	12.1	11.5	12.0	17.1
		10.4	22.4	12.2	17.5	7.0	6.5	9.0	8.6
		10.3	8.1	17.0	9.5	11.8	9.9	14.8	7.4
		8.2	20.6	12.6	24.5	10.5	12.1	10.7	6.5
		9.3	11.4	9.6	7.1	15.0	11.2	11.5	18.9
		12.1	10.4	8.0	8.7	9.1	9.0	16.5	9.0
		5.7	12.1	11.9	18.0	12.7	10.3	16.0	18.1
		9.6	17.1	13.0	14.5	10.8	13.3	20.3	6.5
		10.1	10.7	9.5	14.7	11.6	10.3	17.0	8.7
		11.7	12.7	10.8	15.9	23.1	16.9	18.2	12.2
		10.0	8.7	20.5	15.8	8.6	10.1	7.1	15.4
		9.3	8.3	8.8	12.4	10.1	16.6	8.9	14.7
		19.5	12.6	9.1	11.6	8.2	15.6	12.4	13.6
		13.7	13.4	11.5	16.2	17.2	24.7	11.9	15.0
		14.6	24.3	15.9	9.3	9.3	7.6	12.5	8.0
13.2	22.8	17.9	18.2	12.7	11.0	12.8	14.1		
10.0	15.2	21.7	10.8	11.4	12.6				
6	2	13.7	11.5	5.6	7.3	10.5	17.5	18.5	5.5
		15.8	10.0	10.9	9.4	8.8	10.2	6.9	7.1
		8.0	7.0	14.0	8.7	10.0	11.1	10.9	10.8
		14.4	8.9	9.9	7.9	14.1	13.0	10.7	8.5
		8.4	11.9	11.8	6.7	8.6	6.7	14.0	10.2
		6.5	9.8	10.9	7.4	9.2	7.0	13.5	5.7
		7.4	7.5	5.4	6.7	7.3	5.1	11.4	7.6
		10.8	14.5	11.0	8.4	8.2	6.7	7.0	7.3
		7.2	6.2	6.6	6.4	8.1	16.6	8.0	10.2
		8.9	10.3	11.1	12.8	6.3	14.8	9.3	7.6
		7.1	10.5	11.3	7.8	8.9	12.5	9.1	10.6
		8.6	8.2	12.3	9.2	17.1	5.9	15.9	5.8
		9.5	10.8	6.6	7.6	15.6	7.4	6.1	16.7
		12.8	9.7	11.3	7.3	8.8	8.1	15.1	7.8
		12.8	7.4	16.5	9.4	10.5	8.0	9.7	7.8
		12.6	7.3	5.4	10.3	7.5			9.6

### C. Test Results and Example Output

#### Test Results

The output from the example problem is given here in order to exhibit a sample of the program output and also to illustrate the use of the  $\hat{\chi}^2$  statistic in testing the hypothesis of normality.

The first Chi-square test performed in the example problem is performed on sample No. 1 (with 150 observations). The sample frequency distribution is divided into 20 intervals, i.e., `INTER(1) = 20` on the first Card Type 5 of the input deck. The "transformation" used is  $X$  to  $X$ . The computed  $\hat{\chi}^2$  statistic for this first test is 30.64 with 12 degrees of freedom. Because  $\hat{\chi}^2$  (12 degrees of freedom) is approximately distributed as  $\chi^2$  (12 degrees of freedom), the upper tail of the tabled  $\chi^2$  distribution can be used as a critical (rejection) region for testing the hypothesis of normality. For any given significance level,  $\alpha$ , where  $\alpha$  is the probability of rejecting the hypothesis of normality when the hypothesis is true, the lower bound of the critical region is defined as that value of  $\chi^2$  (12 degrees of freedom) for which the probability of  $\hat{\chi}^2$  (12 degrees of freedom) being greater than or equal to  $\chi^2$  (12 degrees of freedom) is equal to  $\alpha$ . At the  $\alpha = 0.01$  level of significance, for example, the tabled value of  $\chi^2$  (12 degrees of freedom) is 26.22. Testing at the 1% level of significance, therefore, the critical region is  $\hat{\chi}^2 > 26.22$ . Since the computed value of  $\hat{\chi}^2$  (= 30.64) is within the critical region, the hypothesis of normality must be rejected at this level of significance. (Rejection of normality is to be expected since this sample of data is, as mentioned, approximately log normally distributed.)

As a second example of the application of the  $\hat{\chi}^2$  statistic in testing the hypothesis of normality and as an illustration of the effect of the logarithmic transformation, consider the fifth Chi-square test printed in the output. This Chi-square test uses the same input parameters as the first test, but the fifth test is performed on the logarithms of sample No. 1, not on the original values. The fifth test resulted in a  $\hat{\chi}^2$  value of 15.79 with 12 degrees of freedom. Testing at the  $\alpha = .01$  significance level, the critical region is, again,  $\hat{\chi}^2 > 26.22$ . Since  $\hat{\chi}^2$  is not in the critical region, the hypothesis of normality cannot be rejected, for this sample, at the .01 level of significance. (Again, this conclusion is to be expected since the logarithms of the observations of an approximately log normal distribution should be approximately normally distributed.) It should be mentioned that although the number of degrees of freedom (12) calculated for the fifth test was the same as that calculated for the first test, the degrees of freedom of  $\hat{\chi}^2$  for the transformed observations of a sample do not always agree with the degrees of freedom for the original observations.

The other six  $\hat{\chi}^2$  statistics calculated for the example problem (and given in the example output) may be tested in a similar manner against tabled  $\chi^2$  values. The tabled  $\chi^2$  distribution is not included in this report since it can be found in many elementary statistical texts.

Example Output

DATA = 1

CONFIDENCE TEST WITH 150 OBSERVATIONS AND 20 INTERVALS TRANSFORMATION X TO X.

LISTING OF THE OBSERVATIONS IN SAMPLE NO. 1 FOLLOWS.

1)	.25430000E+02	.12000000E+02	.16000000E+02	.47000000E+01	.10000000E+02	.15800000E+02	.12000000E+02	.19000000E+02
2)	.15400000E+02	.17500000E+02	.97000000E+01	.23000000E+02	.13600000E+02	.85000000E+01	.22400000E+02	.10400000E+02
3)	.15230000E+02	.10300000E+02	.13400000E+02	.15300000E+02	.12100000E+02	.11500000E+02	.12000000E+02	.17100000E+02
4)	.10400000E+02	.22400000E+02	.12200000E+02	.17500000E+02	.70000000E+01	.55000000E+01	.90000000E+01	.86000000E+01
5)	.10300000E+02	.31000000E+01	.17000000E+02	.95000000E+02	.11800000E+02	.99000000E+01	.14800000E+02	.74000000E+01
6)	.22600000E+01	.20600000E+02	.12600000E+02	.24500000E+02	.10500000E+02	.12100000E+02	.10700000E+02	.65000000E+01
7)	.53000000E+01	.11400000E+02	.96000000E+01	.71000000E+01	.15000000E+02	.11200000E+02	.11500000E+02	.18000000E+01
8)	.12100000E+02	.10400000E+02	.80000000E+01	.87000000E+01	.91000000E+01	.90000000E+01	.16500000E+02	.90000000E+01
9)	.57000000E+01	.12100000E+02	.11900000E+02	.18000000E+02	.12700000E+02	.10300000E+02	.16000000E+02	.13100000E+02
10)	.65000000E+01	.17100000E+02	.13000000E+02	.14500000E+02	.10800000E+02	.13300000E+02	.20300000E+02	.65000000E+01
11)	.10100000E+02	.10700000E+02	.95000000E+02	.14700000E+02	.11600000E+02	.10300000E+02	.17000000E+02	.87000000E+01
12)	.11700000E+02	.12700000E+02	.10800000E+02	.15900000E+02	.23100000E+02	.16900000E+02	.18200000E+02	.22000000E+02
13)	.10000000E+02	.87000000E+01	.20500000E+02	.15800000E+02	.86000000E+01	.16100000E+02	.71000000E+01	.15400000E+02
14)	.33000000E+01	.83000000E+01	.88000000E+01	.12400000E+02	.10100000E+02	.16600000E+02	.89000000E+01	.14700000E+02
15)	.12500000E+02	.12600000E+02	.91000000E+01	.11600000E+02	.82000000E+01	.15600000E+02	.12400000E+02	.13600000E+02
16)	.13700000E+02	.13400000E+02	.11500000E+02	.16200000E+02	.17200000E+02	.24700000E+02	.11900000E+02	.15700000E+02
17)	.10600000E+02	.24300000E+02	.15900000E+02	.93000000E+01	.93000000E+01	.76000000E+01	.12500000E+02	.80000000E+01
18)	.13200000E+02	.22800000E+02	.17900000E+02	.14200000E+02	.12700000E+02	.11000000E+02	.12800000E+02	.14100000E+02
19)	.10000000E+02	.15200000E+02	.21700000E+02	.10800000E+02	.11400000E+02	.12600000E+02		



SAMPLE NO. 1

CHI SQUARE TEST WITH 1414 150 OBSERVATIONS AND 20 INTERVALS. TRANSFORMATIONS X TO X.  
 THE DEGREES OF FREEDOM WAS COMPUTED ON THE BASIS OF AT LEAST 5 OBSERVATIONS IN EACH OF A SUBSET OF THE 20 INTERVALS.

MEAN = .12945334E+02 ... STANDARD DEVIATION = .47691745E+01

RANGE = .10000000E+02 MAXIMUM = .24700000E+02 MINIMUM = .57000000E+01 INTERVAL WIDTH = .95000000E+00

UPPER BOUND	FREQUENCY	BAR CHART	CHI SQ	CONTR	OBS	FR	THO FR
6.6500	4.	XXXX	4.045	4.0	4.0	10.524	
7.6000	4.	XXXX	0.305	4.0	4.0	5.267	
8.5500	8.	XXXXXXXX	0.158	8.0	8.0	6.951	
9.5000	17.	XXXXXXXXXXXXXXXXXXXX	7.828	17.0	17.0	8.732	
10.4500	20.	XXXXXXXXXXXXXXXXXXXX	8.748	20.0	20.0	10.442	
11.4000	19.	XXXXXXXXXXXX	0.299	10.0	10.0	11.486	
12.3500	18.	XXXXXXXXXXXXXXXXXXXX	2.036	18.0	18.0	12.874	
13.3000	12.	XXXXXXXXXXXXXXXXXXXX	0.124	12.0	12.0	13.283	
14.2500	7.	XXXXXXX	2.799	7.0	7.0	13.041	
15.2000	7.	XXXXXXX	2.208	7.0	7.0	12.187	
16.1500	11.	XXXXXXXXXXXX	0.002	11.0	11.0	10.841	
17.1000	6.	XXXXXXX	1.101	6.0	6.0	9.180	
18.0500	8.	XXXXXXXXXX	0.049	8.0	8.0	7.399	
19.0000	4.	XXXX	0.495	4.0	4.0	5.677	
19.9500	1.	IX					
20.9000	4.	XXXX					
21.8500	1.	IX					
22.8000	3.	XXX					
23.7500	2.	IX					
24.7000	3.	XXX					
			0.448	14.0	14.0	11.710	

X REPRESENTS 1.0070 OBSERVATIONS.

CHI SQUARE = 30.644881 WITH 12 DEGREES OF FREEDOM.

SAMPLE NO. 1

CHI SQUARE TEST WITH 150 OBSERVATIONS AND 25 INTERVALS. TRANSFORMATION X TO X.  
 THE CHI SQUARE FREEDOM WAS COMPUTED ON THE BASIS OF AT LEAST 5 OBSERVATIONS IN EACH OF A SURSET OF THE 25 INTERVALS.

MEAN = .1294533E+02 ... STANDARD DEVIATION = .42591745E+01

MAXIMUM = .24700000E+02 MINIMUM = .57000000E+01 INTERVAL WIDTH = .76000000E+00

HISTOGRAM FREQUENCY PAR CHART

UPPER BOUND	FREQUENCY	PAR CHART	CHI SQU CONTR	UBS FR	TH U FR
6.4000	1.	IX	7.750	1.0	9.655
7.2000	4.	IXXXXX			
7.8000	7.	IXX	0.057	8.0	8.705
8.7400	13.	IXXXXXXXXXXXXX	8.223	13.0	5.985
9.5000	11.	IXXXXXXXXXXXXX	7.102	11.0	7.129
10.2000	12.	IXXXXXXXXXXXXX	1.730	12.0	8.227
11.0200	15.	IXXXXXXXXXXXXX	3.658	15.0	9.199
11.7800	3.	IXXXXXXXX	0.094	9.0	9.966
12.5400	15.	IXXXXXXXXXXXXX	1.970	15.0	10.461
13.4000	5.	IXXXXXXXX	0.252	9.0	10.539
14.2000	6.	IXXXXXX	1.917	6.0	10.463
15.0500	6.	IXXXXXX	1.605	6.0	10.904
15.3400	9.	IXXXXXXXXXXX	1.146	6.0	9.257
17.1000	5.	IXXXXX	0.011	8.0	8.297
17.6500	5.	IXXXXX	0.674	5.0	7.204
18.5200	6.	IXXXXXX	0.186	5.0	6.761
19.3800	1.	IX			
20.1400	1.	IX			
20.9000	4.	IXXXX			
21.5600	0.	I			
22.4200	2.	IXX			
23.1800	4.	IXXXX			
23.9400	0.	I			
24.7000	3.	IXXX			

CHI SQUARE CONTR 1.717 UBS FR 14.0 TH U FR 9.881

X REPRESENTS 1.0000 OBSERVATIONS.

CHI SQUARE = 33.44412 WITH 14 DEGREES OF FREEDOM.

SAMPL NO. 2

CHI SQUARE TEST WITH 125 OBSERVATIONS AND 15 INTERVALS. TRANSFORMATION X TO X.

A LISTING OF THE OBSERVATIONS IN SAMPLE NO. 2 FOLLOWS.

1)	.13300000E+02	.11500000E+02	.56000000E+01	.73000000E+01	.10500000E+02	.17500000E+02	.18500000E+02	.55000000E+01
2)	.15800000E+02	.10000000E+02	.10900000E+01	.94000000E+01	.98000000E+01	.10200000E+02	.69000000E+01	.71000000E+01
3)	.80000000E+01	.70000000E+01	.14000000E+02	.87000000E+01	.10000000E+02	.11100000E+02	.10900000E+02	.10300000E+02
4)	.15400000E+02	.89000000E+01	.99000000E+01	.79000000E+02	.14100000E+02	.13000000E+02	.10700000E+02	.85000000E+01
5)	.84000000E+01	.11900000E+02	.11800000E+02	.57000000E+01	.86000000E+01	.67000000E+01	.14000000E+02	.10200000E+02
6)	.65000000E+01	.98000000E+01	.10900000E+02	.74000000E+01	.92000000E+01	.70000000E+01	.13500000E+02	.57000000E+01
7)	.74000000E+01	.75000000E+01	.54000000E+01	.67000000E+01	.73000000E+01	.51000000E+01	.11400000E+02	.76000000E+01
8)	.10800000E+02	.14500000E+02	.11000000E+02	.84000000E+01	.82000000E+01	.57000000E+01	.70000000E+01	.73000000E+01
9)	.72000000E+01	.52000000E+01	.66000000E+01	.64000000E+01	.81000000E+01	.16500000E+01	.80000000E+01	.10200000E+02
10)	.84000000E+01	.10300000E+02	.11100000E+02	.12800000E+02	.63000000E+01	.14800000E+02	.93000000E+01	.76000000E+01
11)	.71000000E+01	.10500000E+02	.11300000E+02	.78000000E+01	.89000000E+01	.12500000E+02	.91000000E+01	.10600000E+02
12)	.96000000E+01	.82000000E+01	.12300000E+02	.92000000E+01	.17100000E+02	.59000000E+01	.15900000E+02	.54000000E+01
13)	.95000000E+01	.10800000E+02	.66000000E+01	.76000000E+01	.15600000E+02	.74000000E+01	.61000000E+01	.16700000E+02
14)	.12800000E+02	.97000000E+01	.11300000E+02	.73000000E+01	.88000000E+01	.81000000E+01	.15100000E+02	.78000000E+01
15)	.12800000E+02	.74000000E+01	.16500000E+02	.94000000E+01	.10500000E+02	.80000000E+01	.97000000E+01	.95000000E+01
16)	.12600000E+02	.73000000E+01	.54000000E+01	.10300000E+02	.75000000E+01			

SAMPLE NO. 2

CHI SQUARE TEST WITH 125 OBSERVATIONS AND 15 INTERVALS. TRANSFORMATION X TO X.  
 DEGREES OF FREEDOM WAS COMPUTED ON THE BASIS OF AT LEAST 5 OBSERVATIONS IN EACH OF A SUBSET OF THE 15 INTERVALS.

MEAN = .07333333E+01 ... STANDARD DEVIATION = .37426523E+01

RANGE = .13400000E+02 MAXIMUM = .13500000E+02 MINIMUM = .51000000E+01 INTERVAL WIDTH = .89333333E+00

UPPER POINT	FREQUENCY	BAR CHART	CHI SQ	CUNTR	UBS FR	THEO FR
5.9933	8.	IXXXXXXXXX		2.362	8.0	13.686
6.8867	11.	IXXXXXXXXXXX		0.993	11.0	8.155
7.7800	21.	IXXXXXXXXXXXXXXXXXXXXX		9.882	21.0	10.712
8.6733	15.	IXXXXXXXXXXXXXXXXXXX		0.336	15.0	12.916
9.5667	13.	IXXXXXXXXXXXXXXXXXXX		0.118	13.0	14.297
10.4600	12.	IXXXXXXXXXXXXXXXXXXX		0.440	12.0	14.529
11.3533	16.	IXXXXXXXXXXXXXXXXXXX		0.443	16.0	13.551
12.2467	4.	IXXXX		4.982	4.0	11.603
13.1400	7.	IXXXXXXX		0.493	7.0	9.121
14.0333	4.	IXXXX		1.012	4.0	6.581
14.9267	4.	IXXXX				
15.8200	3.	IXXX				
16.7133	4.	IXXXX				
17.6067	2.	IXX				
18.5000	1.	IX				
X OBSERVANTS 1.0000 OBSERVATIONS.			1.748		14.0	9.851

CHI-SQ/DF = 22.804300 WITH 8 DEGREES OF FREEDOM.

SAMPLE NO.1 AND SAMPLE NO.2 POOLED

CHI SQUARE TEST 4 WITH 275. POOLED OBSERVATIONS AND 40 INTERVALS. TRANSFORMATION X TO X.  
 THE DEGREES OF FREEDOM WAS COMPUTED ON THE BASIS OF AT LEAST 5 OBSERVATIONS IN EACH OF A SUBSET OF THE 40 INTERVALS.

MEAN = .0000000E+00 ... STANDARD DEVIATION = .37619702E+01

MAX = .1000000E+02 MAXIMUM = .11754667E+02 MINIMUM = -.72453333E+01 INTERVAL WIDTH = .47500000E-00

BAR CHART

UPPER BOUND	FREQUENCY	BAR CHART	CHI SQ	CONTR	OBS FR	THEO FR
-5.7703	1.	IX	7.989	1.0	1.0	9.988
-5.2953	3.	IXXX	0.109	6.0	6.0	6.863
-5.8203	3.	IXXX	3.704	4.0	4.0	10.123
-5.3453	1.	IX	0.037	6.0	6.0	6.492
-4.8703	3.	IXXX	11.943	17.0	17.0	7.522
-4.3953	6.	IXXXXXX	0.021	9.0	9.0	8.578
-3.9203	17.	IXXXXXXXXXXXXXXXX	2.997	15.0	15.0	9.628
-3.4453	9.	IXXXXXXXXXXX	10.098	21.0	21.0	10.636
-2.9703	15.	IXXXXXXXXXXXXXXXX	6.154	20.0	20.0	11.564
-2.4953	21.	IXXXXXXXXXXXXXXXX	0.011	12.0	12.0	12.374
-2.0203	20.	IXXXXXXXXXXXXXXXX	0.072	14.0	14.0	13.032
-1.5453	12.	IXXXXXXXXXXXXXXXX	1.493	18.0	18.0	13.508
-1.0703	14.	IXXXXXXXXXXXXXXXX	0.752	17.0	17.0	13.781
-.5953	18.	IXXXXXXXXXXXXXXXX	2.462	8.0	8.0	13.836
-.1203	17.	IXXXXXXXXXXXXXXXX	0.008	14.0	14.0	13.673
0.3547	8.	IXXXXXXXXX	0.818	10.0	10.0	13.294
0.8297	14.	IXXXXXXXXXXXXXXXX	0.585	10.0	10.0	12.729
1.3047	10.	IXXXXXXXXXXXXXXXX	4.076	5.0	5.0	11.992
1.7797	10.	IXXXXXXXXXXXXXXXX	2.357	6.0	6.0	11.119
2.2547	5.	IXXXXXX	0.072	11.0	11.0	10.147
2.7297	6.	IXXXXXX	1.857	5.0	5.0	9.113
3.2047	11.	IXXXXXXXXXXXXXXXX	2.042	4.0	4.0	8.056
3.6797	5.	IXXXXXX	0.140	6.0	6.0	7.009
4.1547	4.	IXXXXXX	0.000	6.0	6.0	6.001
4.6297	4.	IXXXXXX	0.221	4.0	4.0	5.057
5.1047	6.	IXXXXXX	1.719	4.0	4.0	7.619
5.5797	4.	IXXX				
6.0547	2.	IXX				
6.5297	2.	IXX				
7.0047	4.	IXXXX				
7.4797	3.	IXXX				
7.9547	3.	IXXX				
8.4297	0.	I				
8.9047	2.	IXX				
9.3797	0.	I				
9.8547	3.	IXXX				
10.3297	2.	IXX				
10.8047	0.	I				
11.2797	0.	I				
11.7547	3.	IXXX				

CHI SQUARE = 64.306045 WITH 23 DEGREES OF FREEDOM.

X REPRESENTS 1.0000 OBSERVATIONS.

TABLE NO. 1

COMPARISON TEST 5 WITH 150 OBSERVATIONS AND 20 INTERVALS. TRANSFORMATION X TO LN X.

A LISTING OF THE OBSERVATIONS IN SAMPLE NO. 1 FOLLOWS.

1)	.315339E+01	.2772587E+01	.21633230E+01	.23025851E+01	.27600099E+01	.24849066E+01	.23703718E+01
2)	.23414054E+01	.22721259E+01	.31354942E+01	.26100698E+01	.21400662E+01	.31179439E+01	.23414054E+01
3)	.27212454E+01	.25952547E+01	.27278528E+01	.24932055E+01	.24423470E+01	.24849066E+01	.24390785E+01
4)	.24618058E+01	.25014360E+01	.28622009E+01	.19459101E+01	.18718022E+01	.21972246E+01	.21517622E+01
5)	.23321439E+01	.28332133E+01	.27512918E+01	.24680995E+01	.22925348E+01	.26946272E+01	.20314800E+01
6)	.21041342E+01	.25336968E+01	.31986731E+01	.23513753E+01	.24932055E+01	.23702437E+01	.19718022E+01
7)	.22309144E+01	.22617631E+01	.19600948E+01	.27080502E+01	.24159138E+01	.24423470E+01	.23391619E+01
8)	.24932055E+01	.20794415E+01	.21633230E+01	.22082744E+01	.21972246E+01	.28033604E+01	.21722246E+01
9)	.17604662E+01	.24765384E+01	.28903718E+01	.25416020E+01	.23321439E+01	.27725887E+01	.23959119E+01
10)	.2617631E+01	.23390785E+01	.26741486E+01	.23795461E+01	.25877640E+01	.30106209E+01	.18718022E+01
11)	.23125354E+01	.22512918E+01	.26878475E+01	.24510051E+01	.23321439E+01	.28332133E+01	.21633230E+01
12)	.24595884E+01	.23795461E+01	.27663191E+01	.31398325E+01	.28273136E+01	.29014216E+01	.25014360E+01
13)	.23025851E+01	.30204249E+01	.27600099E+01	.21517622E+01	.23125354E+01	.19600948E+01	.27343675E+01
14)	.22309144E+01	.21747517E+01	.25176965E+01	.23125354E+01	.28094027E+01	.21660513E+01	.26100698E+01
15)	.29704145E+01	.22082744E+01	.24510051E+01	.21041342E+01	.27472709E+01	.25176965E+01	.26100698E+01
16)	.26173958E+01	.24423470E+01	.27850117E+01	.28449094E+01	.32068032E+01	.24765384E+01	.27080502E+01
17)	.26410215E+01	.27663191E+01	.22300144E+01	.22300144E+01	.20281482E+01	.25257286E+01	.20794415E+01
18)	.25802168E+01	.28848007E+01	.29014216E+01	.25416020E+01	.23978953E+01	.25494452E+01	.26461748E+01
19)	.23025851E+01	.30773123E+01	.23795461E+01	.24336134E+01	.25336968E+01		

SAMPLE NO. 1

CHI SQUARE TEST WITH 5 WITH 150 OBSERVATIONS AND 20 INTERVALS. TRANSFORMATION X TO 12. X.  
THE DEGREES OF FREEDOM WAS COMPUTED ON THE BASIS OF AT LEAST 5 OBSERVATIONS IN EACH OF A SUBSET OF THE 20 INTERVALS.  
MEAN = .25076583E+01 ... STANDARD DEVIATION = .31052035E+00

RANGE = .14663371E+01 MAXIMUM = .32068032E+01 MINIMUM = .17404662E+01 INTERVAL WIDTH = .73316652E-01

UPPER BOUND FREQUENCY BAR CHART

UPPER BOUND	FREQUENCY	BAR CHART	CHI SQ	CONTR	OBS FR	THEJ FR
1.8134	1.	IX		0.050	7.0	6.430
1.9871	3.	IXXX		0.510	7.0	9.161
1.9604	3.	IXXX		0.487	9.0	7.136
2.0337	2.	IXX		0.977	12.0	9.029
2.1171	5.	IXXXXX		0.065	10.0	10.841
2.1434	9.	IXXXXXXXXXXX		0.568	15.0	12.352
2.2537	12.	IXXXXXXXXXXXXX		0.843	10.0	13.355
2.3270	10.	IXXXXXXXXXXXXX		2.896	20.0	13.701
2.4003	15.	IXXXXXXXXXXXXXXXX		1.411	9.0	13.339
2.4736	10.	IXXXXXXXXXXXXX		4.351	5.0	12.322
2.5470	20.	IXXXXXXXXXXXXXXXXXXXXX		0.133	12.0	10.802
2.6203	9.	IXXXXXXXXXXX		0.114	10.0	8.986
2.6936	5.	IXXXXX		0.512	9.0	7.094
2.7669	12.	IXXXXXXXXXXXXX		2.067	2.0	5.314
2.8402	10.	IXXXXXXXXXXXXX				
2.9135	9.	IXXXXXXXXXXX				
2.9869	2.	IXX				
3.0602	4.	IXXXX				
3.1335	4.	IXXXX				
3.2068	5.	IXXXXX				
				0.809	13.0	10.137

X REPRESENTS 1.0000 OBSERVATIONS.

CHISQUARE = 15.793015 WITH 12 DEGREES OF FREEDOM.

SAMPLE NO. 1

CHI SQUARE TEST 6 WITH 150 OBSERVATIONS AND 25 INTERVALS. TRANSFORMATION X TO LN X.  
 THE DEGREES OF FREEDOM WAS COMPUTED ON THE BASIS OF AT LEAST 5 OBSERVATIONS IN EACH OF A SUBSET OF THE 25 INTERVALS.

MEAN= .25094583E+01 ... STANDARD DEVIATION= .31952035E-00

RANGE = .14663371E+01    MAXIMUM = .32068032E+01    MINIMUM = .17404662E+01    INTERVAL WIDTH = .58653483E-01

UPPER BOUND	FREQUENCY	BAR CHART	CHI SQU CONTR	ORBS FR	THEO FR
1.7991	1.	IX	0.001	7.0	7.083
1.8578	0.	I			
1.9164	3.	IXXX	0.725	5.0	7.301
1.9751	3.	IXXX	0.303	4.0	5.264
2.0337	2.	IXX	6.610	13.0	6.464
2.0924	3.	IXXX	0.014	8.0	7.675
2.1510	4.	IXXXX	0.075	8.0	8.812
2.2097	13.	XXXXXXXXXXXXXXXXXX	1.818	14.0	9.782
2.2683	8.	XXXXXXXXXX	1.168	7.0	10.502
2.3270	8.	XXXXXXXXXX	1.541	15.0	10.901
2.3857	14.	XXXXXXXXXXXXXXXXXX	0.081	10.0	10.942
2.4443	7.	IXXXXXXX	0.646	8.0	10.619
2.5030	15.	XXXXXXXXXXXXXXXXXX	6.368	2.0	9.966
2.5616	10.	XXXXXXXXXX	0.101	10.0	9.044
2.6203	8.	XXXXXXXXXX	0.001	8.0	7.936
2.6789	2.	IXX	0.238	8.0	6.734
2.7376	10.	XXXXXXXXXXXX	1.109	8.0	5.525
2.7962	8.	XXXXXXXXXX			
2.8549	8.	XXXXXXXXXX			
2.9135	8.	XXXXXXXXXX			
2.9722	2.	IXX			
3.0308	4.	IXXXX	0.393	6.0	7.746
3.0895	1.	IX			
3.1481	5.	XXXXX			
3.2068	3.	IXXX	0.218	9.0	7.705

X REPRESENTS 1.0000 OBSERVATIONS.

CHISQUARE = 21.409583 WITH 15 DEGREES OF FREEDOM.



SAMPLE NO. 2

CHI SQUARE TEST 7 WITH 125 OBSERVATIONS AND 15 INTERVALS. TRANSFORMATION X TU IN X.

A LISTING OF THE OBSERVATIONS IN SAMPLE NO. 2 FOLLOWS.

1)	.2587760E+01	.24423470E+01	.17227666E+01	.19878743E+01	.23513753E+01	.28622709E+01	.29177707E+01	.17047461E+01
2)	.27600099E+01	.23025851E+01	.23887628E+01	.22407097E+01	.21747517E+01	.23223877E+01	.19315214E+01	.19600948E+01
3)	.20796415E+01	.19459101E+01	.26390573E+01	.21633230E+01	.23025851E+01	.24069451E+01	.23887628E+01	.23795461E+01
4)	.26672282E+01	.21860513E+01	.22925348E+01	.20668628E+01	.26461748E+01	.25669994E+01	.23702437E+01	.21400662E+01
5)	.21242317E+01	.24765384E+01	.24680995E+01	.19021075E+01	.21517622E+01	.19021075E+01	.26390573E+01	.23223877E+01
6)	.18718021E+01	.22823824E+01	.23887628E+01	.20014800E+01	.22192035E+01	.19459101E+01	.26026897E+01	.17404662E+01
7)	.20014800E+01	.20149030E+01	.16863990E+01	.19021075E+01	.19878743E+01	.16292405E+01	.24336134E+01	.20281482E+01
8)	.23795411E+01	.24741486E+01	.23978953E+01	.21292317E+01	.21041342E+01	.19021075E+01	.19459101E+01	.19878743E+01
9)	.19740810E+01	.18245493E+01	.18870696E+01	.18562980E+01	.20918641E+01	.26094927E+01	.20794415E+01	.23223877E+01
10)	.21860513E+01	.23321439E+01	.24069451E+01	.25494452E+01	.18405496E+01	.25946272E+01	.22300144E+01	.20281482E+01
11)	.19600948E+01	.23513753E+01	.24248027E+01	.20541237E+01	.21860513E+01	.25257286E+01	.22082744E+01	.23608540E+01
12)	.21517622E+01	.21041342E+01	.25095993E+01	.27192035E+01	.28390785E+01	.17749524E+01	.27663191E+01	.17578579E+01
13)	.22512918E+01	.23795461E+01	.18870696E+01	.20281482E+01	.27472709E+01	.20014800E+01	.18082888E+01	.24154087E+01
14)	.25494452E+01	.22721259E+01	.24248027E+01	.19878743E+01	.21747517E+01	.20918641E+01	.27146947E+01	.20541237E+01
15)	.25494452E+01	.20014800E+01	.28033604E+01	.22407097E+01	.23513753E+01	.20794415E+01	.22721259E+01	.22617631E+01
15)	.25336568E+01	.19878743E+01	.16863990E+01	.23321439E+01	.20149030E+01			

TABLE NO. 2

CHI SQUARE TEST WITH 7 WITH 125 OBSERVATIONS AND 15 INTERVALS. TRANSFORMATION X TO LN X.  
THE DEGREES OF FREEDOM WAS COMPUTED ON THE BASIS OF AT LEAST 5 OBSERVATIONS IN EACH OF A SUBSET OF THE 15 INTERVALS.

MEAN = 2.30632E+01 ... STANDARD DEVIATION = .30907938E-00

MINIMUM = .12005302E+01 MAXIMUM = .23177707E+01 INTERVAL WIDTH = .16292405E+01

UPPER BOUND FREQUENCY BAR CHART

UPPER BOUND	FREQUENCY	BAR CHART	CHI SQ	CONTR	OBS FR	THO FR
1.7151	4.	XXXX	0.357	0.193	4.0	5.387
1.7610	4.	XXXX				
1.7869	5.	XXXXX				
1.8728	12.	XXXXXXXXXXXXXX				
2.0588	17.	XXXXXXXXXXXXXXXXXX				
2.1447	11.	XXXXXXXXXXXXXX				
2.2306	12.	XXXXXXXXXXXXXX				
2.3165	10.	XXXXXXXXXXXXXX				
2.4024	17.	XXXXXXXXXXXXXXXXXX				
2.4883	8.	XXXXXXXXXX				
2.5742	7.	XXXXXXXXXX				
2.6601	5.	XXXXX				
2.7460	4.	XXXX				
2.8319	6.	XXXXXX				
2.9178	3.	XXX				
			1.298	1.298	13.0	5.490

Y REPRESENTS 1.0000 OBSERVATIONS.

CHI SQUARE = 10.771924 WITH 9 DEGREES OF FREEDOM.

SAMPLE NO.1 AND SAMPLE NO.2 POOLED

CHI SQUARE TEST WITH 275 POOLED OBSERVATIONS AND 40 INTERVALS. TRANSFORMATION X TO LN X.  
 THE DEGREES OF FREEDOM WAS COMPUTED ON THE BASIS OF AT LEAST 5 OBSERVATIONS IN EACH OF A SUBSET OF THE 40 INTERVALS.

MEAN = .00000000E+00 ... STANDARD DEVIATION = .31084077E-00

RANGE = .14663371E+01 MAXIMUM = .69734491E+00 MINIMUM = -.76899217E+00 INTERVAL WIDTH = .36658427E-01

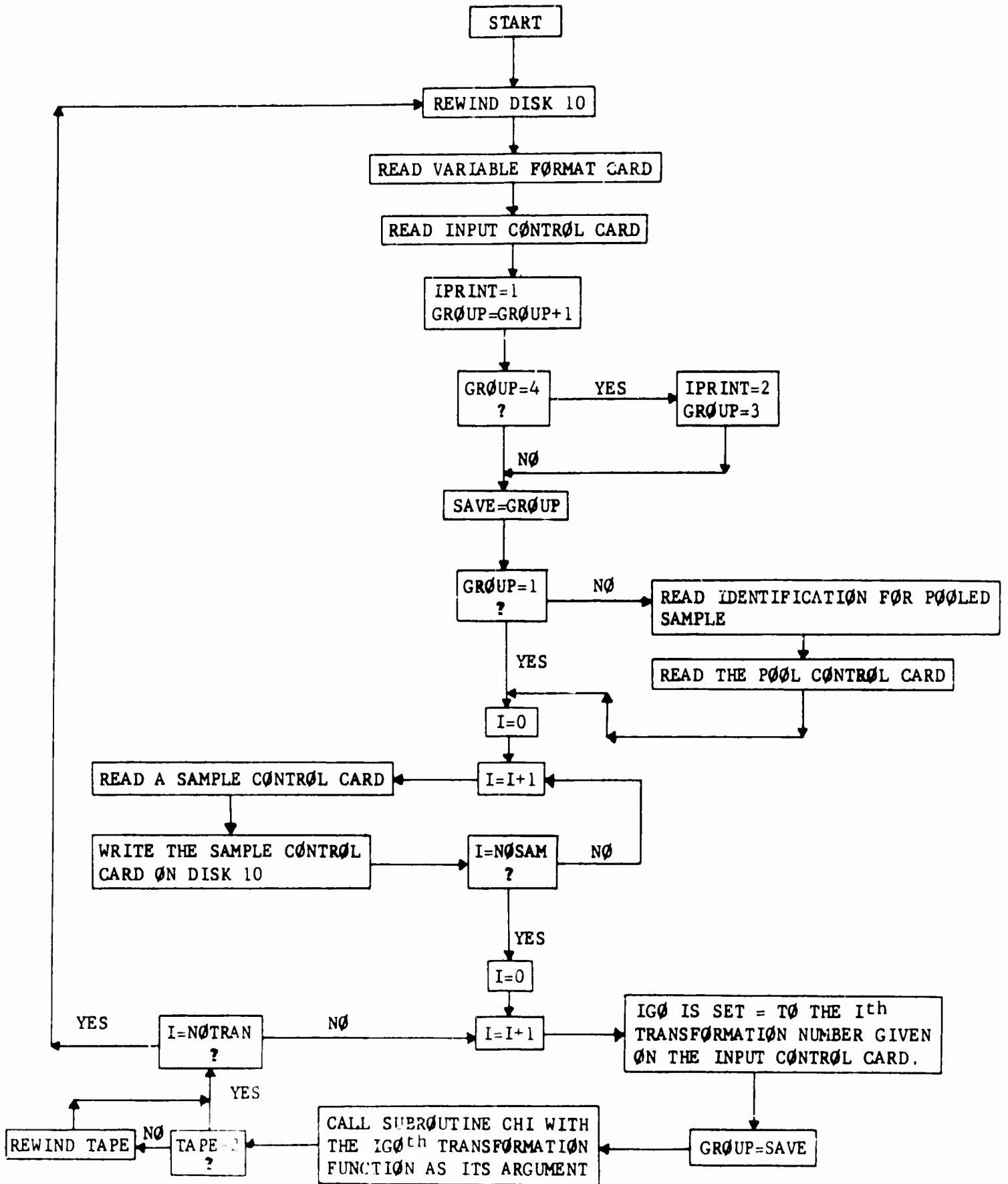
HISTOGRAM

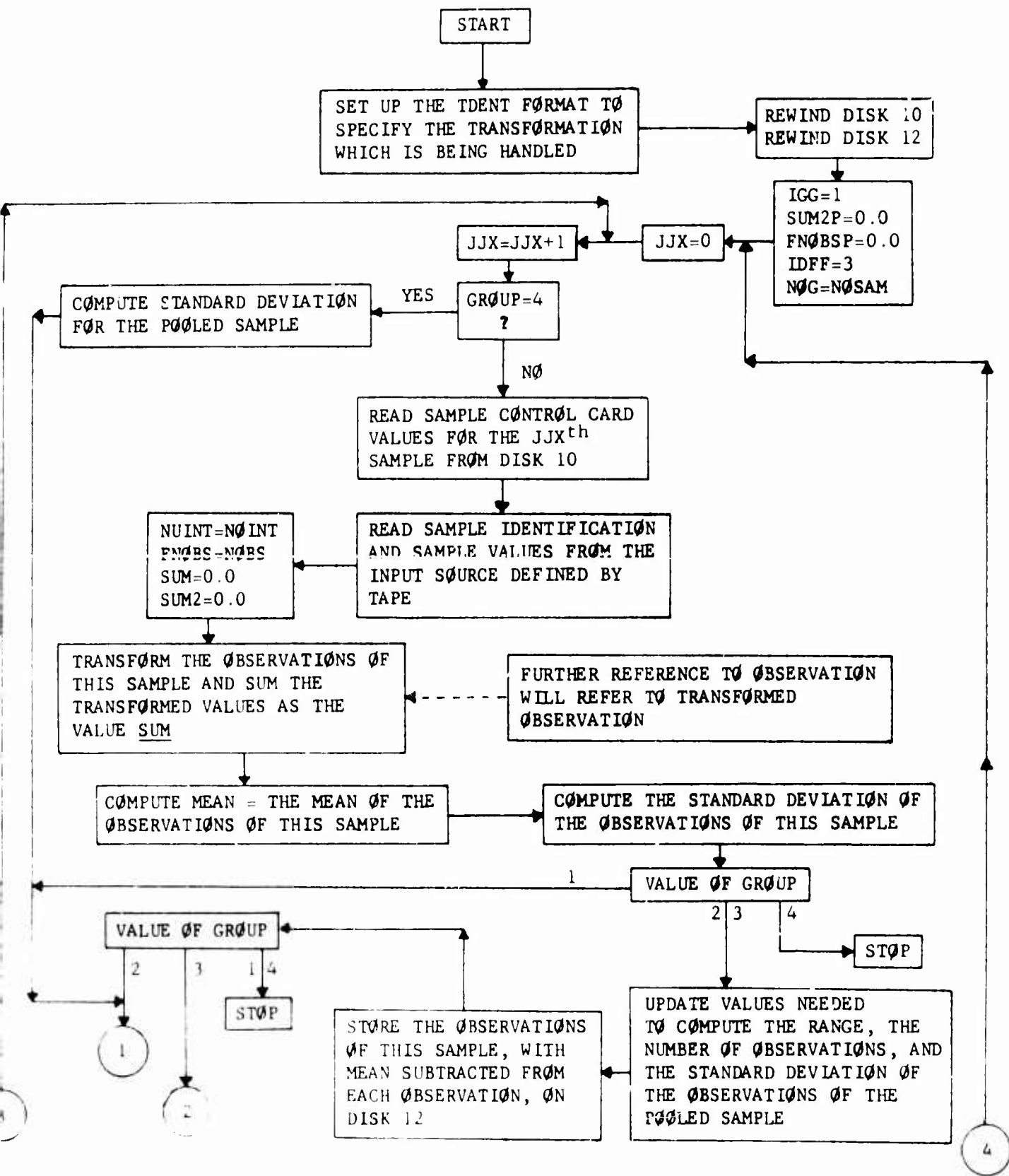
UPPER BOUND	FREQUENCY	BAR CHART	CHI SQ. CONTR.	OBS FR.	THEO FR.
-.7323	1.	IX	0.795	4.0	6.224
-.6957	0.	I			
-.6590	0.	I			
-.6224	3.	IXXX			
-.5857	1.	IX			
-.5490	3.	IXXX			
-.5124	3.	IXXX			
-.4757	6.	IXXXX			
-.4391	2.	IXX			
-.4024	7.	IXXXXXXX			
-.3657	4.	IXXXX			
-.3291	10.	IXXXXXXXXXXX			
-.2924	11.	IXXXXXXXXXXX			
-.2558	12.	IXXXXXXXXXXX			
-.2191	12.	IXXXXXXXXXXX			
-.1825	12.	IXXXXXXXXXXX			
-.1458	15.	IXXXXXXXXXXX			
-.1091	10.	IXXXXXXXXXXX			
-.0725	8.	IXXXXXXXXXXX			
-.0358	13.	IXXXXXXXXXXX			
0.0008	15.	IXXXXXXXXXXX			
0.0375	13.	IXXXXXXXXXXX			
0.0742	9.	IXXXXXXXXXXX			
0.1108	11.	IXXXXXXXXXXX			
0.1475	6.	IXXXXXX			
0.1841	13.	IXXXXXXXXXXX			
0.2208	10.	IXXXXXXXXXXX			
0.2574	8.	IXXXXXXXXXXX			
0.2941	5.	IXXXXXX			
0.3308	11.	IXXXXXXXXXXX			
0.3674	5.	IXXXXXX			
0.4041	7.	IXXXXXXXXXXX			
0.4407	5.	IXXXXXX			
0.4774	3.	IXXXX			
0.5141	4.	IXXXX			
0.5507	4.	IXXXX			
0.5874	4.	IXXXX			
0.6240	4.	IXXXX			
0.6607	3.	IXXX			
0.6973	4.	IXXXX			

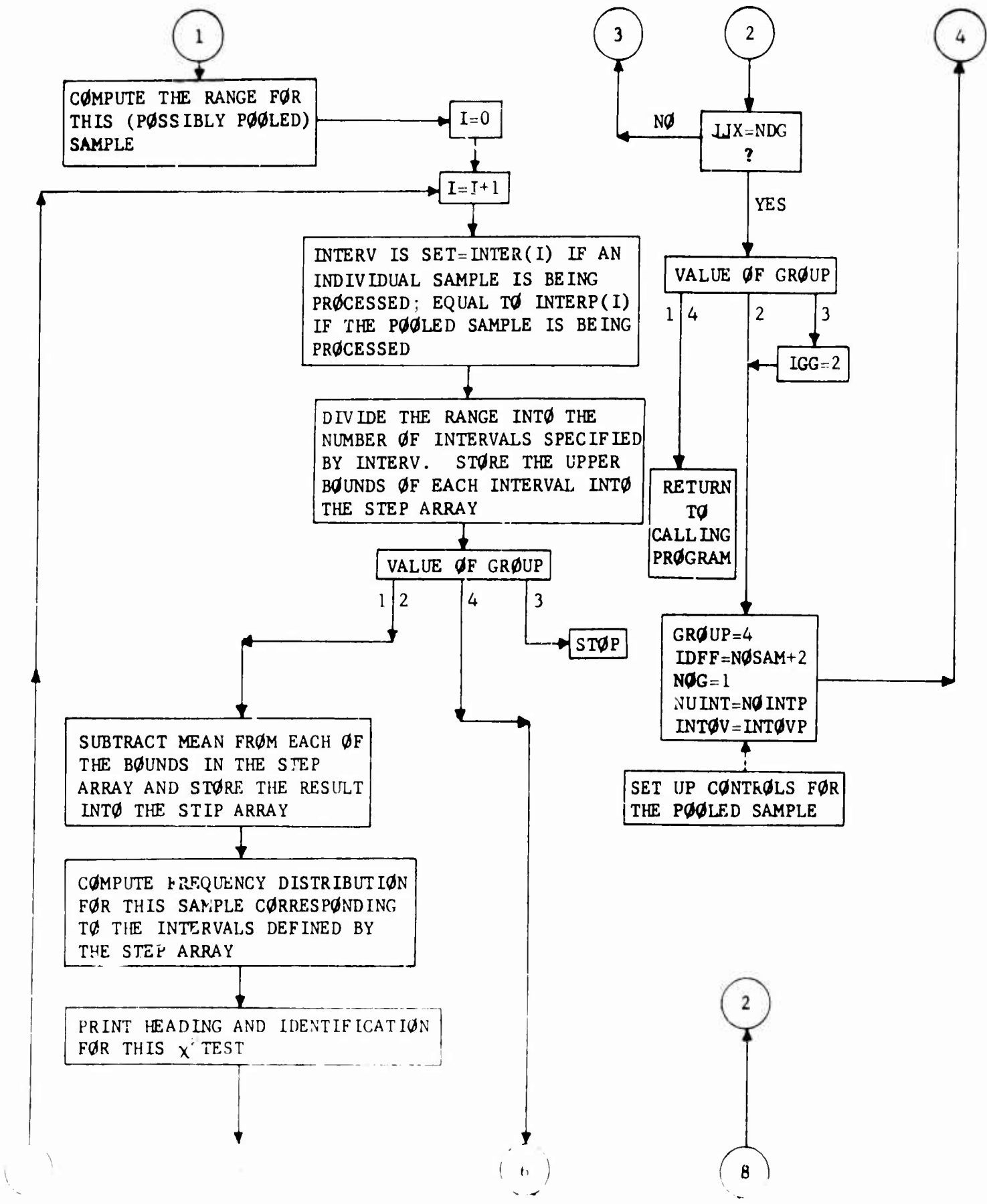
X REPRESENTS 1.0000 OBSERVATIONS.

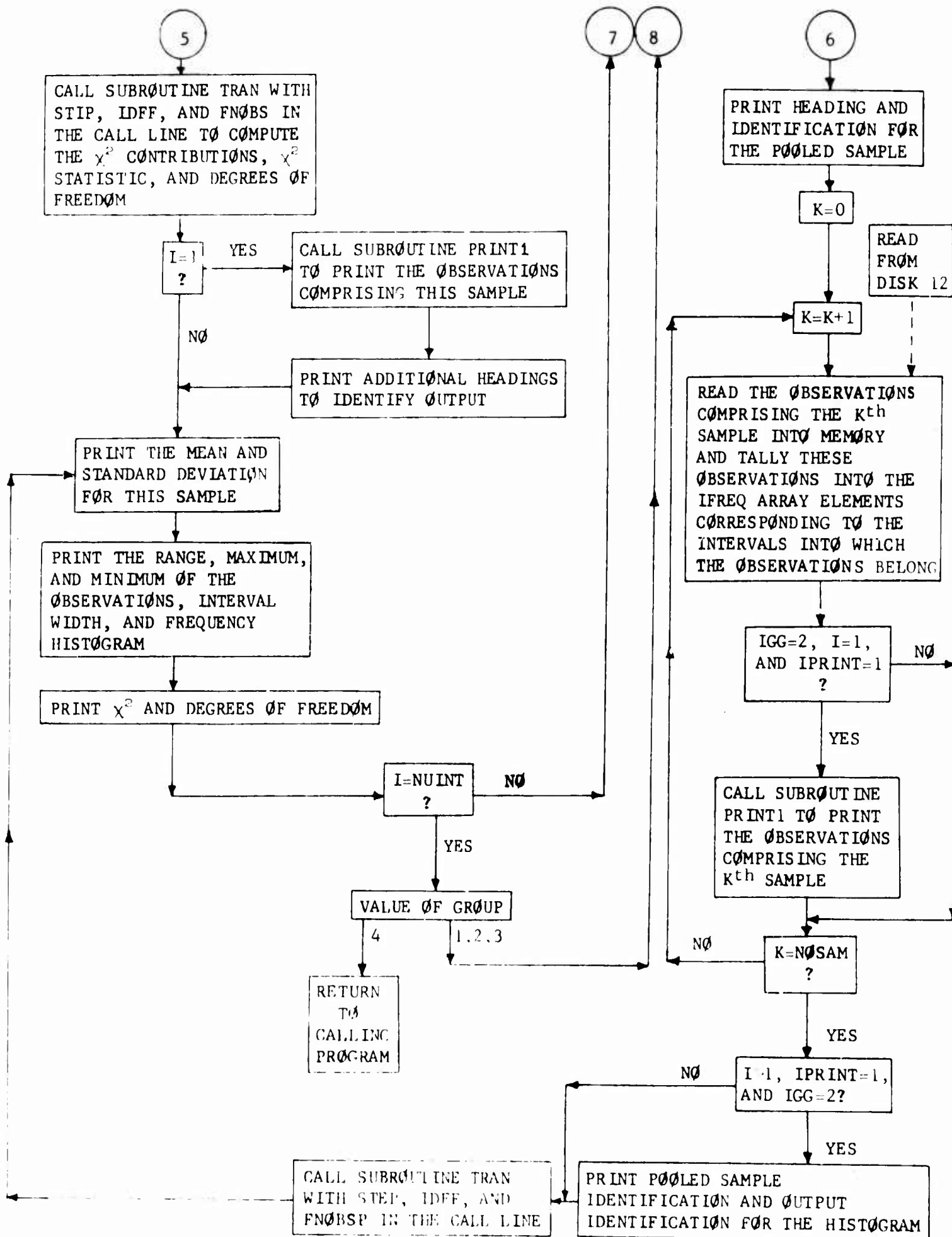
CHISQUARE = 21.423144 WITH 26 DEGREES OF FREEDOM.

VI. FLOW CHARTS

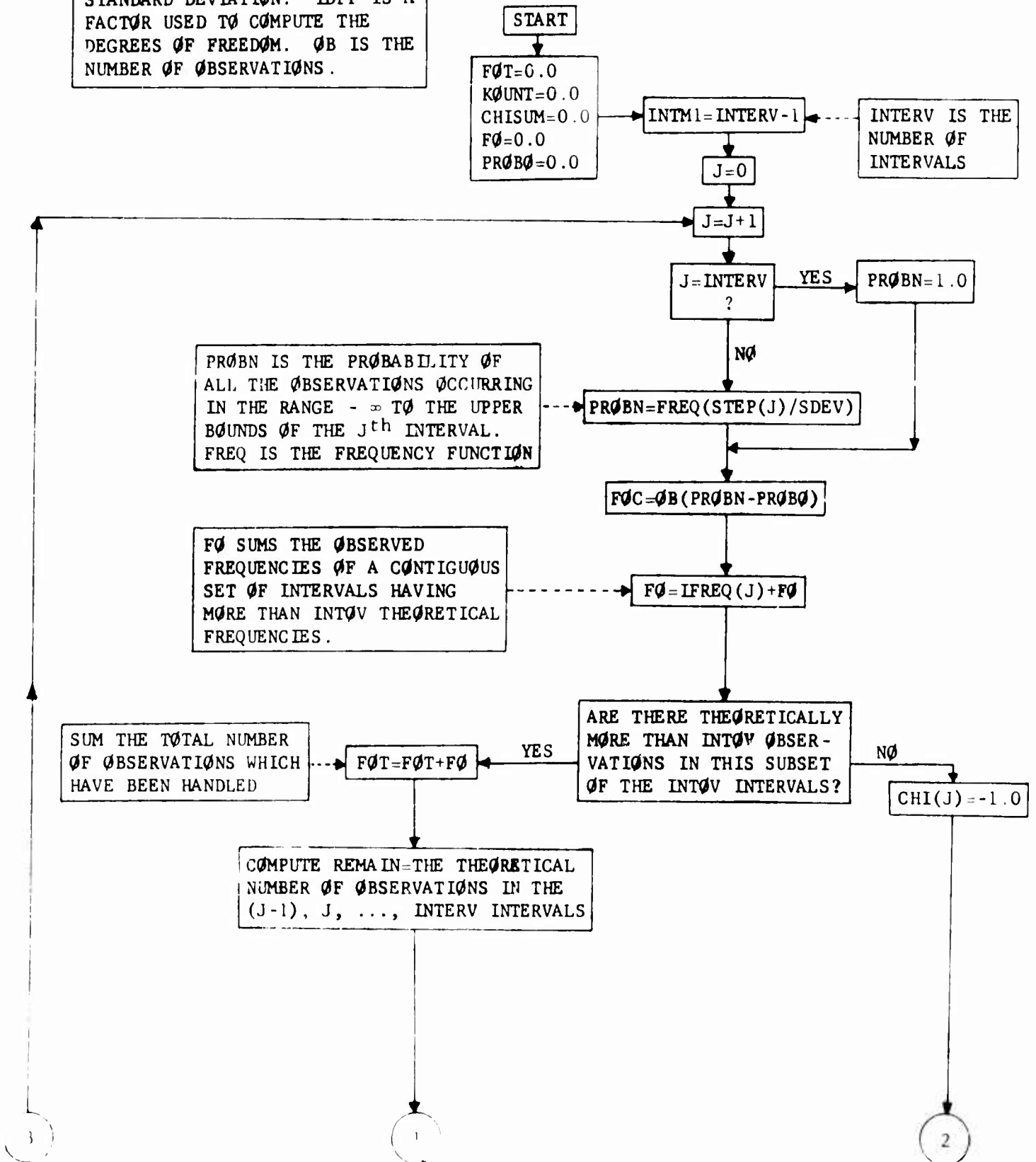




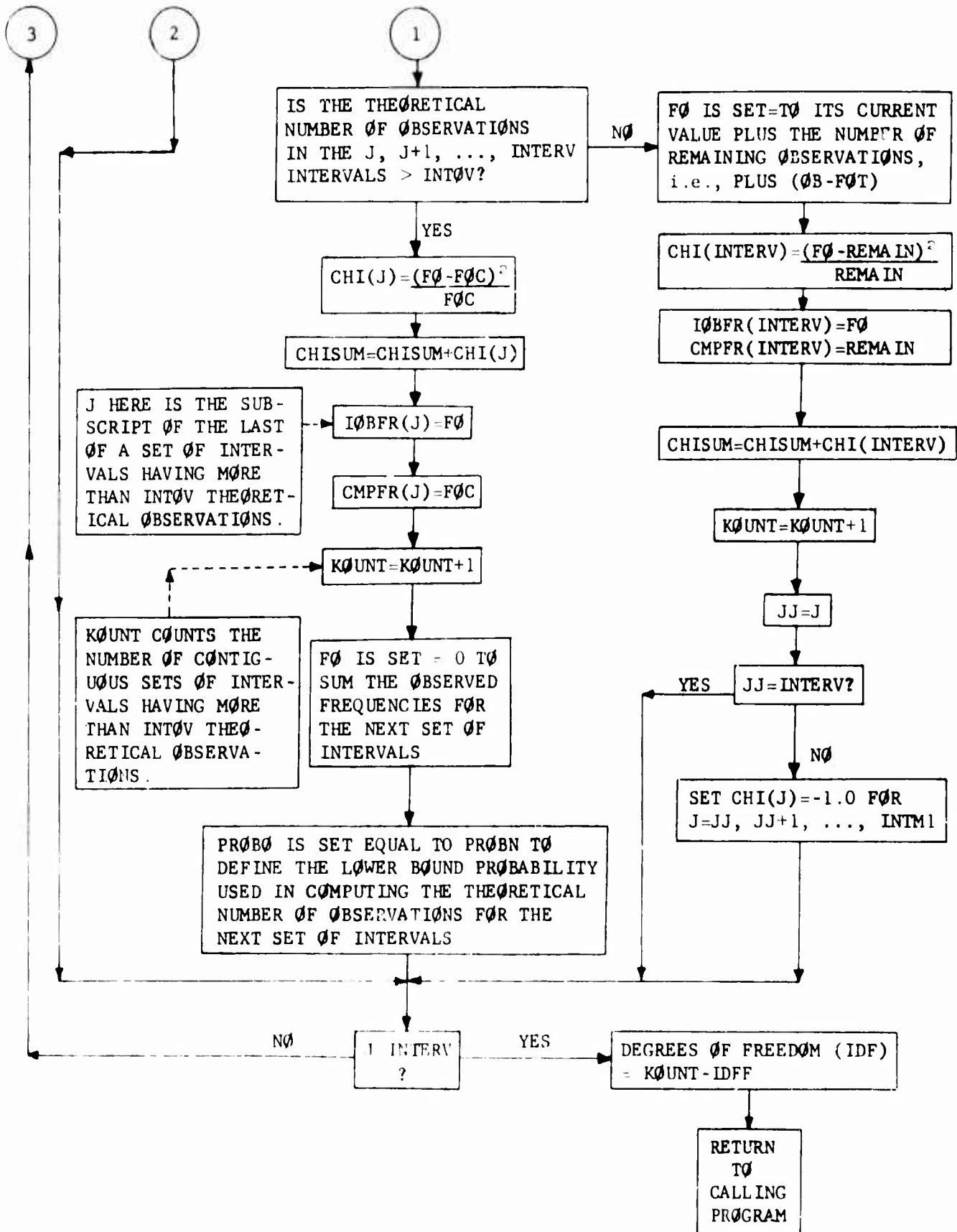




STEP CONTAINS THE UPPER BOUND OF THE INTERVALS. SDEV IS THE STANDARD DEVIATION. IDFF IS A FACTOR USED TO COMPUTE THE DEGREES OF FREEDOM. OB IS THE NUMBER OF OBSERVATIONS.







## VII. PROGRAM LISTING

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T      SUBTYPE,F10D
B  2D  10D,$READER
B  3D  10D,$PRINTER
B  5D  10D,TAPE,,,,EVEN,,SAVE
B      REEL,PUL
B 12B  10D,DISK,,,2899
B 10B  10D,DISK,,,101
      END
T      SUBTYPE,FORTRAN,LMAP,PBIN
C  CHITRAN-CHI SQUARE TEST WITH TRANSFORMATIONS.
      COMMON MAX,MIN,OBSERV(14000),NOBS,STIP(400),IFREQ(401),SDEV,IDEF
      COMMON CHS(400),CHISUM,IOBFR(400),CMPFR(400)
      COMMON INTOV,FNOBS,INTER(100),FGRAPH(65),STEP(400),TAPE,IGC
      COMMON NOJOBS,FORM(10),POOLID(10),OBSERP(14000),INTERP(100)
      COMMON NOBSA(500),INTOVP,NOINTP,GROUP,INTERV,IPRINT,Q
      DIMENSION IT(12)
      EQUIVALENCE (NOSAM,NOJOBS)
      INTEGER TAPE,GROUP,SAVE,Q
      EXTERNAL T1,T2,T3,T4,T5,T6,T7,T8,T9,T10,T11
      99 REWIND 10
C  READ VARIABLE FORMAT CARD.THIS FORMAT IS USED TO READ THE OBSERVATIONS
      READ 400,FORM
400  FORMAT(10A8)
      Q=0
      READ 100,NOSAM ,TAPE,GROUP,NOTRAN,((IT(I),I=1,NOTRAN))
100  FORMAT(16I5)
      IF (GROUP.GT.3)STOP
      IPRINT=1
      GROUP=GROUP+1
      IF (GROUP.GT.1.AND.NOSAM.EQ.1)GROUP=1
      IF (GROUP.LE.3)GO TO 98
      IPRINT=2
      GROUP=3
98  SAVE=GROUP
      IF (GROUP.EQ.1)GO TO 201
C  READ ID FOR THE POOLED DATA.
      READ 400,POOLID
C  READ POOL CONTROL CARD.
      READ 101,INTOVP,NOINTP,((INTERP(L),L=1,NOINTP))
101  FORMAT(5X,15I5/((16I5)))
201  DO 200 I=1,NOJOBS
C  READ CONTROL CARDS FOR EACH SAMPLE.
      READ 100,NOBS,INTOV,NOINT,((INTER(L),L=1,NOINT))
      NOBSA(I)=NOBS
200  WRITE(10)NOBS,INTOV,NOINT,((INTER (K),K=1,NOINT))
      DO 300 I=1,NOTRAN
      IGO=IT(I)
      GROUP=SAVE
      GO TO(1,2,3,4,5,6,7,8,9,10,11),IGO
1  CALL CHI(T1)
   GO TO 250
2  CALL CHI(T2)
   GO TO 250
3  CALL CHI(T3)
   GO TO 250
4  CALL CHI(T4)
   GO TO 250
5  CALL CHI(T5)
   GO TO 250
6  CALL CHI(T6)

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```

GO TO 250
7 CALL CHI(T7)
GO TO 250
8 CALL CHI(T8)
GO TO 250
9 CALL CHI(T9)
GO TO 250
10 CALL CHI(T10)
GO TO 250
11 CALL CHI(T11)
250 IF(TAPE-2)251,300,251
251 REWIND TAPE
300 CONTINUE
GO TO 99
END

```

```

T      SUBTYPE,FORTRAN,LMAP,PBIN
SUBROUTINE CHI(TFUNC)
COMMON MAX,MIN,OBSERV(14000),NOBS,STIP(400),IFREQ(401),SDEV,IDF
COMMON CHS(400),CHISUM,IOBFR(400),CMPFR(400)
COMMON INTOV,FNOBS,INTER(100),FGRAPH(65),STEP(400),TAPE,IGO
COMMON NOJOBS,FORM(10),POOLID(10),OBSERP(14000),INTERP(100)
COMMON NOBSA(500),INTOVP,NOINTP,GROUP,INTERV,IPRINT,Q
DIMENSION TDENT(6),TADD(11),TADD2(11)
DIMENSION IDENT(10)
EQUIVALENCE (BLANK,TADD2(1)),(XXX,TADD(1))
REAL MEAN,MAX,MIN,MAXP,MINP,IFREQ,IOBFR
INTEGER TAPE,GROUP,Q
DATA TDENT(1)(8HTRANSFOR)
DATA TDENT(2)(8HMATION X)
DATA TDENT(3)(8H TO )
DATA(TADD(I),I=1,11)(8HX. ,8HLN X. ,8HLN(LN(X)),8HLN(1+X)).,8
1HLN(1+LN(.8HSQRT(X)).,8H1/X. ,8H1/(1+X)).,8HARCSIN(X),8H2*AFCSIN.8
2HARCSIN( )
DATA(TADD2(I),I=1,11)(8H ,8H ,8H) ,8H ,8H
18H1+X)). ,8H ,8H ,8H ,8H(SQRT(X),
28HSQRT(X))
DATA PLUS(8H. )
IF(IGO-10)103,104,103
104 TDENT(6)=BOOL(TADD2(3))
GO TO 107
103 IF(IGO-11)105,106,105
106 TDENT(6)=BOOL(PLUS)
GO TO 107
105 TDENT(6)=BOOL(TADD2(1))
107 TDENT(4)=BOOL(TADD(IGO))
TDENT(5)=BOOL(TADD2(IGO))
IGG=1
REWIND 10
REWIND 12
NOG=NOJOBS
SUM2P=0.0
FNOBSP=0.0
IDF=3
1002 DO 1001 JUX=1,NOG
GO TO (20,20,20,20),GROUP
20 READ(12,FNOBS,INTOVP,NOINT,(INTER(I),I=1,NOINT)
1 FORMAT(16F5)
READ(TAPE,100)IDENT
100 FORMAT(11A9)
READ(TAPE,100MID)IFREQ(I),I=1,NOBS)

```

C COMPUTE STANDARD DEVIATION OF THE OBSERVATIONS

```

      NUINT=NOINT
      FNOBS=NOBS
      SUM=0.0
      SUM2=0.0
      DO 3 I=1,NOBS
        OBSERV(I)=TFUNC(OBSERV(I))
      3 SUM =SUM +OBSERV(I)
      MEAN=SUM/FNOBS
      DO 4 I=1,NOBS
        OBSERP(I)=OBSERV(I)-MEAN
      4 SUM2=SUM2+OBSERP(I)*OBSERP(I)
      SDEV=SQRT(SUM2/(FNOBS-1.))
      CALL MAXMIN(OBSERV,NOBS,MAX,MIN)
      GO TO(202,203,203,220),GROUP
203 IF(JJX.GT.1)GO TO 208
      MAXP=MAX-MEAN
      MINP=MIN-MEAN
      GO T ) 209
208 MAXP=AMAX1(MAXP,MAX-MEAN)
      MINP=AMIN1(MINP,MIN-MEAN)
209 SUM2P=SUM2P+SUM2
      FNOBSP=FNOBSP+FNOBS
      WRITE(12)(OBSERP(I),I=1,NOBS)
      GO TO(220,202,1001,220),GROUP
204 MAX=MAXP
      MIN=MINP
      MEAN=0.0
      SDEV=SQRT(SUM2P/(FNOBSP-FLOAT(NOJOBS)))
202 RANGE=MAX-MIN
      DO 1000 I=1,NUINT
        IF(GROUP.LT.4)GO TO 198
        INTERV=INTERP(I)
        GO TO 199
198 INTERV=INTER(I)
199 FINTERV=INTERV
      DELTA=RANGE/FINTERV
      STEP(1)=MIN+DELTA
      IFREQ(1)=0.0
      IFREQ(INTERV+1)=0.0
      DO 5 J=2,INTERV
        IFREQ(J)=0.0
      5 STEP(J)=STEP(J-1)+DELTA
      STEP(INTERV)=MAX
      GO TO(205,205,220,206),GROUP
205 DO 6201 L=1,INTERV
6201 ST!P(L)=STEP(L)-MEAN
      DO 6 K=1,NOBS
        JJ=(OBSERV(K)-MIN)/DELTA
      6 IFREQ(JJ+1)=IFREQ(JJ+1)+1.0
      IFREQ(INTERV)=IFREQ(INTERV)+IFREQ(INTERV+1)
      Q=Q+1
      PRINT 13,IDENT
      PRINT 7,Q,NOBS,INTERV,IDENT
      7 FORMAT(16HCHI SQUARE TEST,14,5H WITH,16,17H OBSERVATIONS AND,15,1
      11H INTERVALS,,2A8,A4,3A8)
      CALL TRAN(ST!P,IDEF,FNOBS)
      IF(I-1)27,29,27
29 CALL PRINT;(JJX)
27 PRINT 13,IDENT

```

```

13 FORMAT(1H1,10A8)
   PRINT 7,Q,NOBS,INTERV,TDENT
   GO TO 97
206 PRINT 13,POOLID
   Q=Q+1
   PRINT 77,Q,FNOBSP,INTERV,TDENT
77 FORMAT(16H0CHI SQUARE TEST,14,5H WITH,F8.0,24H POOLED OBSERVATIONS
1 AND,15,11H INTERVALS.,2A8,A4,3A8)
   REWIND 12
   DO 368 K=1,NOJOBS
   NOBS=NOBSA(K)
   READ(12)(OBSERV(L),L=1,NOBS)
   GO TO (444,445),IPRINT
444 IF(I.EQ.1.AND.IGG.EQ.2)CALL PRINT1(K)
445 DO 66 IFG=1,NOBS
   JJ=(OBSERV(IFG)-MIN)/DELTA
66 IFREQ(JJ+1)=IFREQ(JJ+1)+1.0
368 CONTINUE
   IFREQ(INTERV)=IFREQ(INTERV)+IFREQ(INTERV+1)
   IF(I.GT.1)GO TO 207
   GO TO (442,207),IPRINT
442 GO TO (207,447),IGG
447 PRINT 13,POOLID
   PRINT 77,Q,FNOBSP,INTERV,TDENT
207 CALL TRAN(STEP,IDFF,FNOBSP)
97 PRINT 88,INTOV,INTERV
88 FORMAT( 61H THE DEGREES OF FREEDOM WAS COMPUTED ON THE BASIS OF AT
1 LEAST15,40H OBSERVATIONS IN EACH OF A SUBSET OF THE,15,11H INTERV
2ALS.)
   PRINT 30,MEAN,SDEV
30 FORMAT(6H0MEAN=, E14.8,23H ...STANDARD DEVIATION=,E14.8)
   PRINT 8,RANGE,MAX,MIN,DELTA
8 FORMAT(8HORANGE =,E15.8,12H MAXIMUM =,E15.8,12H MINIMUM =,E15.
16,19H INTERVAL WIDTH =,E15.8)
   PRINT 888
888 FORMAT(42H0 UPPER BOUND FREQUENCY BAR CHART,50X,35HCHI SQ
1U CONTR OBS FR THEO FR)
   CALL MAXMIN(IFREQ,INTERV,XAM,SCALE)
   IF(XAM.GT.65.0)GO TO 91
   SCALE=1.0
   GO TO 92
91 SCALE=XAM/65.0
92 DO 9 K=1,INTERV
   IFGRPH=IFREQ(K)/SCALE+.5
   IF(IFGRPH.LE.0)GO TO 12
11 DO 10 IFG=1,IFGRPH
10 FGRAPH(IFG)=XXX
12 IFGRPH=IFGRPH+1
   IF(IFGRPH-66)2033,2035,2035
2033 DO 2027 IFG=1FGRPH,65
2027 FGRAPH(IFG)=BLANK
2035 IF(CHS(K))2040,2041,2041
2040 PRINT 2029,STEP(K),IFREQ(K),FGRAPH
   GO TO 9
2041 PRINT 2029,STEP(K),IFREQ(K),FGRAPH,CHS(K),IOBFR(K),CMPFR(K)
2029 FORMAT(2X,F15.4,2X,F7.0,4X,1H1,65A1,1X,F8.3,1X,F10.1,2X,F10.3)
9 CONTINUE
   PRINT 694,SCALE
694 FORMAT(13H0X REPRESENTS,F10.4,14H OBSERVATIONS.)
   IF(IDF)2048,2048,2049

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```

2048 PRINT 2050
2050 FORMAT(35HL, CHISQUARE COULD NOT BE COMPUTED.)
GO TO 1000
2049 PRINT 2039,CHISUM, IDF
2039 FORMAT(12H0CHISQUARE =,F16.6,5H WITH,14,20H DEGREES OF FREEDOM.)
1000 CONTINUE
GO TO(1001,1001,1001,221),GROUP
1001 CONTINUE
GO TO(221,223,222,221),GROUP
222 IGG=2
223 GROUP=4
IDFF=NOJOBS+2
NOG=1
NUINT=NOINTP
INTOV=INTOVP
GO TO 1002
220 STOP
221 RETURN
END

```

```

T SUBTYPE,FORTRAN,LMAP,PRIN
SUBROUTINE TRAN(STEP,IDFF,OB)
C THIS SUBROUTINE FITS A NORMAL CURVE WITH MEAN ZERO AND STANDARD
C DEVIATION SDEV TO THE DATA IN IFREQ WHERE THE UPPER BOUND OF EACH
C INTERVAL IS IN THE CORRESPONDING ENTRY IN STEP(1). OB IS THE TOTAL
C NUMBER OF OBSERVATIONS,THE ROUTINE GROUPS THE DATA SO THAT THERE ARE
C AT LEAST INTOV THEORETICAL VALUES PER INTERVAL AND THEN COMPUTES THE
C CHISQUARE STATISTIC(CHISUM) TO GIVE AN ESTIMATION OF THE GOODNESS OF
C FIT.ON EXIT FROM THE ROUTINE,IDF CONTAINS THE NUMBER OF DEGREES OF
C FREEDOM,CHI(J)=-1 IF THE JTH INTERVAL WAS NOT THE LAST OF A GROUP,
C OTHERWISE IT CONTAINS (OBSERVED FREQUENCY-THEORETICAL FREQUENCY)**2
C DIVIDED BY THEORETICAL FREQUENCY.
C IOBFR(J) IS ,ON EXIT,THE OBSERVED FREQUENCY,IF THE JTH INTERVAL WAS
C THE LAST OF A GROUP,OTHERWISE ITS CONTENTS ARE MEANINGLESS.LIKewise,
C CMPFR(J) CONTAINS THE THEORETICAL FREQUENCIES.
COMMON MAX,MIN,OBSERV(14000),NOBS,STIP(400),IFREQ(401),SDEV,IDF
COMMON CHI(400),CHISUM,IOBFR(400),CMPFR(400)
COMMON INTOV,FNOBS,INTER(100),FGRAPH(65),STAP(400),TAPE,IGO
COMMON NOJOBS,FORM(10),POOLID(10),OBSERP(14000),INTERP(100)
COMMON NOBSA(500),INTOVP,NOINTP,GROUP,INTERV,IPRINT
DIMENSION STEP(400)
REAL MAX,MIN,IFREQ,IOBFR
FINTOV=INTOV
FOT=.0
KOUNT=0
CHISUM=0.0
PROBO=0.0
FO=0.0
INTM1=INTERV-1
3 DO 10 J=1,INTERV
IF(J,NE,INTERV)GO TO 1
PROBN=1.0
GO TO 2
1 PROBN=FREQ(STEP(J))/SDEV)
2 FOC=OB*(PROBN-PROBO)
FO=IFREQ(J)+FO
IF(FOC-FINTOV)4,4,5
4 CHI(J)=-1.0
GO TO 10
5 FOT=FOT+FO
REMAIN=OB*(1.0-PROBO)

```

```

IF(OB*(1.0-PROBN)-FNTOV)6,6,9
6 FO=FO+(OB-FOT)
FOMRE=FO-REMAIN
CHI(INTERV)=FOMRE*FOMRE/REMAIN
IOBFR(INTERV)=FO
CMPFR(INTERV)=REMAIN
CHISUM=CHISUM+CHI(INTERV)
KOUNT=KOUNT+1
JJ=J
GO TO 12
9 FOMFOC=FO-FOC
CHI(J)=FOMFOC*FOMFOC/FOC
CHISUM=CHISUM+CHI(J)
IOBFR(J)=FO
CMPFR(J)=FOC
KOUNT=KOUNT+1
FO=0.0
PROBO=PROBN
10 CONTINUE
GO TO 17
12 IF(JJ-INTM1)14,14,17
14 DO 16 J=JJ,INTM1
16 CHI(J)=-1.0
17 IDF=KOUNT-IDFF
RETURN
END

```

```

T      SUBTYPE,FORTRAN,LMAP,PBIN
SUBROUTINE MAXMIN(A,K,AMAX,AMIN)
DIMENSION A(14000)
AMAX=A(1)
AMIN=A(1)
DO 900 I=2,K
IF(AMAX-A(I))1,5,5
1 AMAX=A(I)
GO TO 900
5 IF(AMIN-A(I))900,900,3
3 AMIN=A(I)
900 CONTINUE
220 RETURN
END

```

```

T      SUBTYPE,FORTRAN,LMAP,PBIN
SUBROUTINE PRINT1(K)
COMMON MAX,MIN,OBSERV(14000),NOBS,STIP(400),IFREQ(401),SDEV,IDF
COMMON CHS(400),CHISUM,IOBFR(400),CMPFR(400)
COMMON INTOV,FNOBS,INTER(100),FGRAPH(65),STEP(400),TAPE,IGO
COMMON NOJOBS,FORM(10),POOLIC(10),OBSERP(14000),INTERP(100)
COMMON NOBSA(500),INTOVP,NOINTP,GROUP,INTERV,IPRINT
PRINT 91,K
91 FORMAT(44HQA LISTING OF THE OBSERVATIONS IN SAMPLE NO.14,9H FOLLOW
1S./1H0)
LC=0
98 DO 92 LL=1,NOBS,8
LC=LC+1
KM=LL+7
IF(NOBS-KM)41,95,95
41 KM=NOBS
95 PRINT 93,LC,(OBSERV(L),L=LL,KM)
93 FORMAT(1H .15,3H) .9E15.8)
92 CONTINUE
RETURN

```

```

      END
T      SUBTYPE,FORTRAN,LMAP,PBIN
      FUNCTION T1(X)
      T1=X
      RETURN
      END
T      SUBTYPE,FORTRAN,LMAP,PBIN
      FUNCTION T2(X)
      T2=ALOG(X)
      RETURN
      END
T      SUBTYPE,FORTRAN,LMAP,PBIN
      FUNCTION T3(X)
      T3=ALOG(ALOG(X))
      RETURN
      END
T      SUBTYPE,FORTRAN,LMAP,PBIN
      FUNCTION T4(X)
      T4=ALOG(1.0+X)
      RETURN
      END
T      SUBTYPE,FORTRAN,LMAP,PBIN
      FUNCTION T5(X)
      T5=ALOG(1.0+ALOG(1.0+X))
      RETURN
      END
T      SUBTYPE,FORTRAN,LMAP,PBIN
      FUNCTION T6(X)
      T6=SQRT(X)
      RETURN
      END
T      SUBTYPE,FORTRAN,LMAP,PBIN
      FUNCTION T7(X)
      T7=1.0/X
      RETURN
      END
T      SUBTYPE,FORTRAN,LMAP,PBIN
      FUNCTION T8(X)
      T8=1.0/(1.0+X)
      RETURN
      END
T      SUBTYPE,FORTRAN,LMAP,PBIN
      FUNCTION T9(X)
      T9=ATAN(X/SQRT(1.0-X*X))
      RETURN
      END
T      SUBTYPE,FORTRAN,LMAP,PBIN
      FUNCTION T10(X)
      T10=2.0*ATAN(SQRT(X)/SQRT(1.0-X))
      RETURN
      END
T      SUBTYPE,FORTRAN,LMAP,PBIN
      FUNCTION T11(X)
      T11=ATAN(SQRT(X)/SQRT(1.0-X))
      RETURN
      END

```



VIII. REFERENCES

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3. Wadsworth, G. P. and Bryan, J. G. [1960], Introduction to Probability and Random Variables, McGraw-Hill Book Company, Inc., New York.

END

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