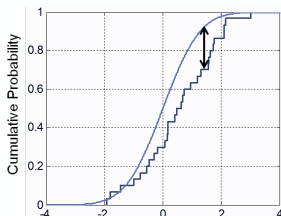
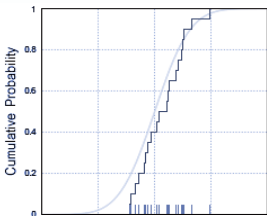


The Kolmogorov-Smirnov test. October 2018



Left: an empirical distribution function (stepped curve) is an estimate of the cumulative distribution function (CDF, smooth curve) that generated the points in the sample (tick marks).

Right: The K-S D (displacement) value is the length of the greatest vertical distance between the curves. Can be used to compare 2 datasets or compare one with a known CDF such as the normal distribution. The test is non-parametric.

Cf. Kuiper test for cyclic data.

Ref. <http://www.physics.csbsju.edu/stats/KS-test.html>