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AN EMPIRICAL GOODNESS-OF-FIT TEST BASED ON DEVIATIONS IN VARIABLE VALUES

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In this article, we propose a univariate goodness-of-fit test to verify if a random variable follows a particular distribution. In the test, differences of the ideal and the observed values of the random variable for different distribution function values are considered. A numerical experiment has been done to compare the proposed method with the Kolmogorov-Smirnov Test. The method shows promising results and there is evidence that it may be applicable even with a moderate sample size.

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