

Teste das corridas em R

Teste das corridas de Wald-Wolfowitz

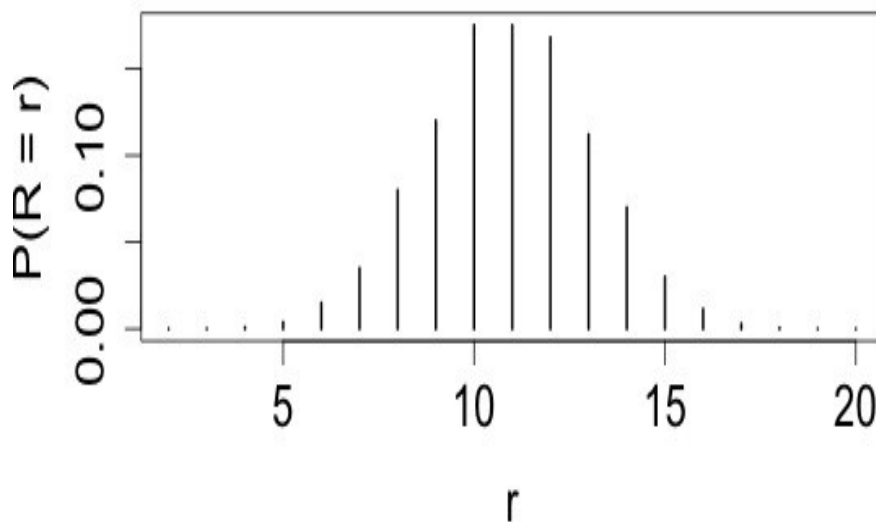
```
library(randomizeBE)
```

1. Distribuição exata

```
n1 <- 11
n2 <- 9
n <- n1 + n2

# Função massa de probabilidade
# pruns.exact: função distribuição acumulada
fmp <- numeric(n - 2 + 1)
fda0 <- 0
for (r in 2:n) {
  fda <- pruns.exact(r, n1, n2, tail = "lower")
  fmp[r - 1] <- fda - fda0
  fda0 <- fda
}

plot(2:n, fmp, type = "h", xlab = "r", ylab = "P(R = r)", lwd = 2,
     cex.lab = 1.5, cex.axis = 1.5)
```



2. Exemplos

```
# runs.pvalue: cálculo do valor-p para H1 bilateral
# Primeiro argumento deve ser um vetor numérico
# Dicotomização com a mediana se existirem mais de dois valores diferentes
```

```
# 2.1. x ~ N(0, 1)
x <- rnorm(50)
runs.pvalue(x, pmethod = "exact")

0.3172097

runs.pvalue(x, pmethod = "normal")

0.2529991

runs.pvalue(x, pmethod = "cc")

0.3172097
```

Nota 1. Qual o número de corridas neste exemplo?

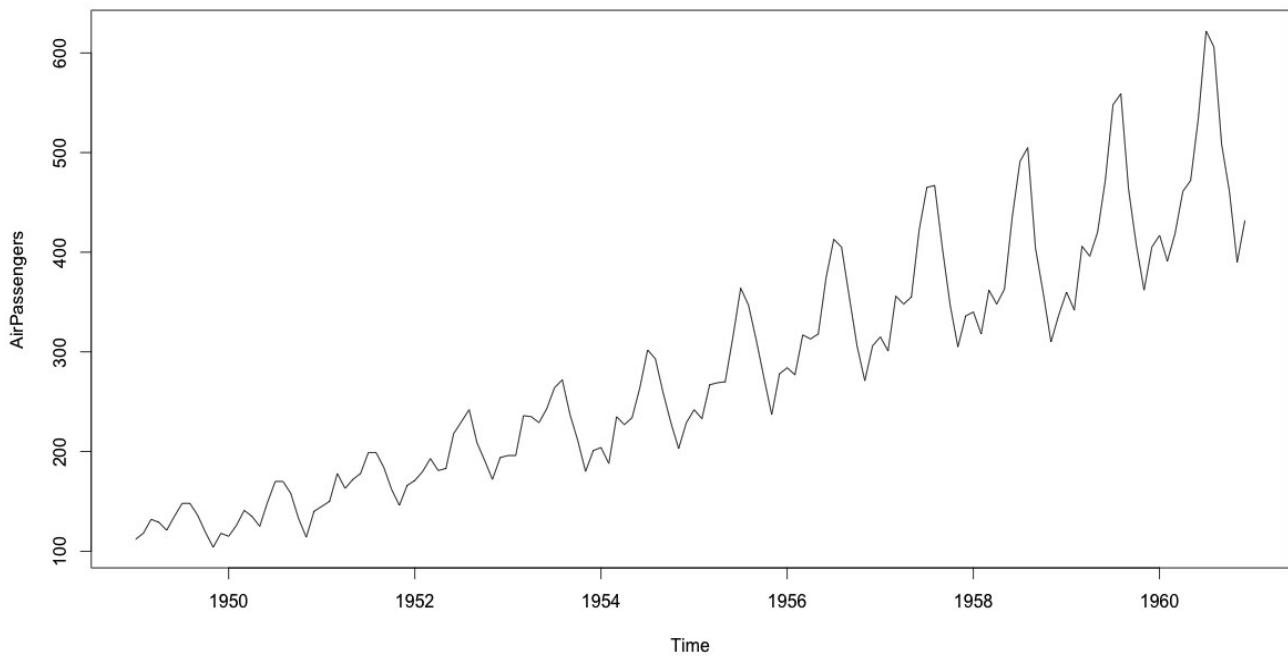
Nota 2. Explique os resultados das duas seqüências de comandos abaixo.

```
y = ifelse(x > median(x), 1, -1)
runs.pvalue(y, pmethod = "exact")

runs.pvalue(sign(x), pmethod = "exact")
```

```
# 2.2. Monthly airline passenger numbers 1949-1960 (n = 144)
# Conjunto de dados AirPassengers do pacote datasets

plot(AirPassengers)
```



```
runs.pvalue(AirPassengers, pmethod = "exact")
```

```
3.931479e-27
```

```
runs.pvalue(AirPassengers, pmethod = "normal")
```

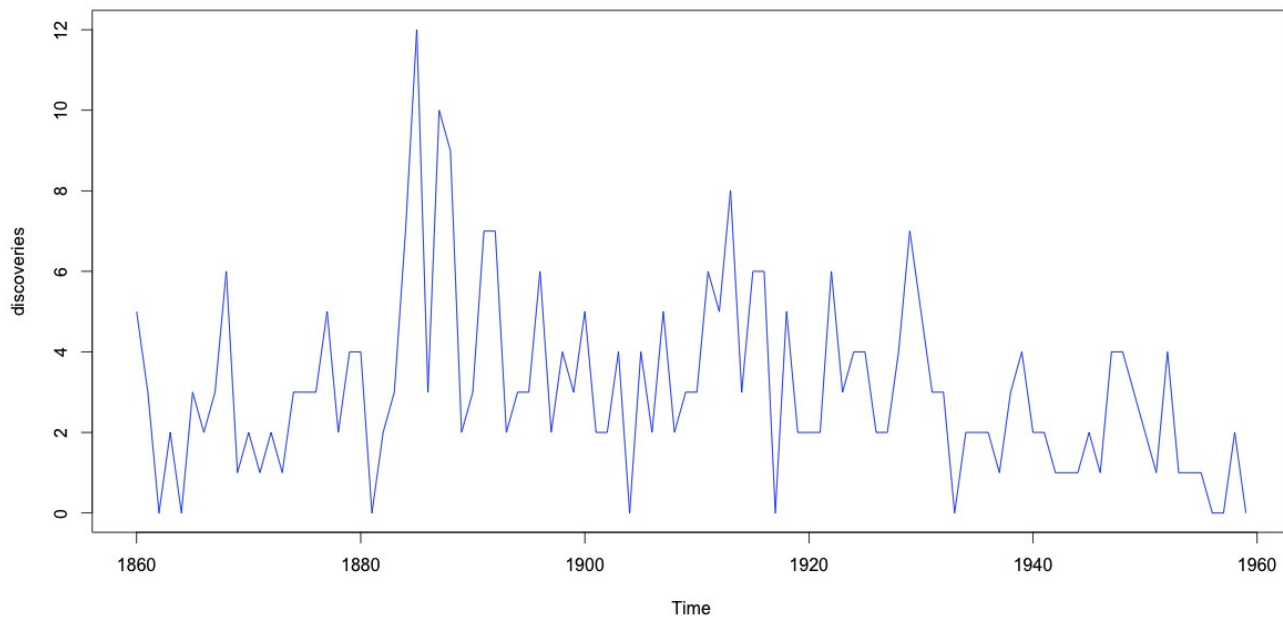
```
1.577406e-27
```

```
runs.pvalue(AirPassengers, pmethod = "cc")
```

```
3.931479e-27
```

```
# 2.3. The numbers of "great" inventions and scientific discoveries  
#       in each year from 1860 to 1959 (n = 100)  
# Conjunto de dados discoveries do pacote datasets
```

```
plot(discoveries, col = "blue")
```



```
runs.pvalue(discoveries, pmethod = "exact")
```

```
0.01293409
```

```
runs.pvalue(discoveries, pmethod = "normal")
```

```
0.009696892
```

```
runs.pvalue(discoveries, pmethod = "cc")
```

```
0.01293409
```