NAG Library Function Document

nag_sign_test (g08aac)

1 Purpose

nag_sign_test (g08aac) performs the Sign test on two related samples of size n.

2 Specification

```
#include <nag.h>
#include <nagg08.h>
void nag_sign_test (Integer n, const double x[], const double y[],
     Integer *s, double *p, Integer *non_tied, NagError *fail)
```

3 Description

The Sign test investigates the median difference between pairs of scores from two matched samples of size n, denoted by $\{x_i, y_i\}$, for $i = 1, 2, \ldots, n$. The hypothesis under test, H_0, often called the null hypothesis, is that the medians are the same, and this is to be tested against a one- or two-sided alternative H_1 (see below).

nag_sign_test (g08aac) computes:

(a) the test statistic S, which is the number of pairs for which $x_i < y_i$;

(b) the number n_1 of non-tied pairs $(x_i \neq y_i)$;

(c) the lower tail probability p corresponding to S (adjusted to allow the complement $(1 - p)$ to be used in an upper one tailed or a two tailed test). p is the probability of observing a value $\leq S$ if $S < \frac{1}{2}n_1$, or of observing a value $< S$ if $S > \frac{1}{2}n_1$, given that H_0 is true. If $S = \frac{1}{2}n_1$, p is set to 0.5.

Suppose that a significance test of a chosen size α is to be performed (i.e., α is the probability of rejecting H_0 when H_0 is true; typically α is a small quantity such as 0.05 or 0.01). The returned value of p can be used to perform a significance test on the median difference, against various alternative hypotheses H_1, as follows

(i) H_1: median of $x \neq$ median of y. H_0 is rejected if $2 \times \min(p, 1 - p) < \alpha$.

(ii) H_1: median of $x >$ median of y. H_0 is rejected if $p < \alpha$.

(iii) H_1: median of $x <$ median of y. H_0 is rejected if $1 - p < \alpha$.

4 References

Siegel S (1956) *Non-parametric Statistics for the Behavioral Sciences* McGraw–Hill

5 Arguments

1: **n** – Integer *Input*

On entry: n, the size of each sample.

Constraint: $\mathbf{n} \geq 1$.

2: **x**[**n**] – const double *Input*

3: **y**[**n**] – const double *Input*

On entry: $\mathbf{x}[i-1]$ and $\mathbf{y}[i-1]$ must be set to the ith pair of data values, $\{x_i, y_i\}$, for $i = 1, 2, \ldots, n$.

4: **s** – Integer * *Output*

On exit: the Sign test statistic, S.

5: **p** – double * *Output*

On exit: the lower tail probability, p, corresponding to S.

6: **non_tied** – Integer * *Output*

On exit: the number of non-tied pairs, n_1.

7: **fail** – NagError * *Input/Output*

The NAG error argument (see Section 2.7 in How to Use the NAG Library and its Documentation).

6 Error Indicators and Warnings

NE_ALLOC_FAIL

Dynamic memory allocation failed.

See Section 2.3.1.2 in How to Use the NAG Library and its Documentation for further information.

NE_INT

On entry, $\mathbf{n} = \langle value \rangle$.
Constraint: $\mathbf{n} \geq 1$.

7 Accuracy

The tail probability, p, is computed using the relationship between the binomial and beta distributions. For $n_1 < 120$, p should be accurate to at least 4 significant figures, assuming that the machine has a precision of 7 or more digits. For $n_1 \geq 120$, p should be computed with an absolute error of less than 0.005. For further details see nag_prob_beta_dist (g01eec).

8 Parallelism and Performance

nag_sign_test (g08aac) is not threaded in any implementation.

9 Further Comments

The time taken by nag_sign_test (g08aac) is small, and increases with n.

10 Example

This example is taken from page 69 of Siegel (1956). The data relates to ratings of 'insight into paternal discipline' for 17 sets of parents, recorded on a scale from 1 to 5.

10.1 Program Text

```
/* nag_sign_test (g08aac) Example Program.
 *
 * NAGPRODCODE Version.
 *
 * Copyright 2016 Numerical Algorithms Group.
 *
 * Mark 26, 2016.
 */
```

```
#include <stdio.h>
#include <nag.h>
#include <nag_stdlib.h>
#include <nagg08.h>

int main(void)
{
  Integer exit_status = 0, i, n, non_tied, s;
  NagError fail;
  double p, *x = 0, *y = 0;

  INIT_FAIL(fail);

  printf("nag_sign_test (g08aac) Example Program Results\n");

  /* Skip heading in data file */
#ifdef _WIN32
  scanf_s("%*[^\n]");
#else
  scanf("%*[^\n]");
#endif

  n = 17;
  if (!(x = NAG_ALLOC(n, double))
      || !(y = NAG_ALLOC(n, double)))
  {
    printf("Allocation failure\n");
    exit_status = -1;
    goto END;
  }

  for (i = 1; i <= n; i++)
#ifdef _WIN32
    scanf_s("%lf", &x[i - 1]);
#else
    scanf("%lf", &x[i - 1]);
#endif

  for (i = 1; i <= n; i++)
#ifdef _WIN32
    scanf_s("%lf", &y[i - 1]);
#else
    scanf("%lf", &y[i - 1]);
#endif

  printf("\n%s\n\n", "Sign test");
  printf("%s\n\n", "Data values");
  for (i = 1; i <= n; i++)
    printf("%3.0f%s", x[i - 1], i % n ? "" : "\n");
  printf("\n");

  for (i = 1; i <= n; i++)
    printf("%3.0f%s", y[i - 1], i % n ? "" : "\n");
  printf("\n");

  /* nag_sign_test (g08aac).
   * Sign test on two paired samples
   */
  nag_sign_test(n, x, y, &s, &p, &non_tied, &fail);
  if (fail.code != NE_NOERROR) {
    printf("Error from nag_sign_test (g08aac).\n%s\n", fail.message);
    exit_status = 1;
    goto END;
  }

  printf("%s%5" NAG_IFMT "\n", "Test statistic   ", s);
  printf("%s%5" NAG_IFMT "\n", "Observations     ", non_tied);
  printf("%s%5.3f\n", "Lower tail prob. ", p);
```

```
END:
  NAG_FREE(x);
  NAG_FREE(y);
  return exit_status;
}
```

10.2 Program Data

```
nag_sign_test (g08aac) Example Program Data
 4 4 5 5 3 2 5 3 1 5 5 5 4 5 5 5 5
 2 3 3 3 3 3 3 3 2 3 2 2 5 2 5 3 1
```

10.3 Program Results

```
nag_sign_test (g08aac) Example Program Results

Sign test

Data values

  4  4  5  5  3  2  5  3  1  5  5  5  4  5  5  5  5

  2  3  3  3  3  3  3  3  2  3  2  2  5  2  5  3  1

Test statistic       3
Observations        14
Lower tail prob. 0.029
```