Package 'MVTests'

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Title Multivariate Hypothesis Tests

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Description Multivariate hypothesis tests and the confidence intervals. It can be used to test the hypothesizes about mean vector or vectors (one-sample, two independent samples, paired samples), covariance matrix (one or more matrices), and the correlation matrix. Moreover, it can be used for robust Hotelling T^2 test at one sample case in high dimensional data. For this package, we have benefited from the studies Rencher (2003), Nel and Merwe (1986) <DOI:10.1080/03610928608829342>, Tatlidil (1996), Tsagris (2014), Villasenor Alva and Estrada (2009) <DOI:10.1080/03610920802474465>.

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`Bcov` *Bartlett's Test for One Sample Covariance Matrix*

Description

`Bcov` function tests whether the covariance matrix is equal to a given matrix or not.

Usage

```
Bcov(data, Sigma)
```

Arguments

`data`	a data frame.
`Sigma`	The covariance matrix in NULL hypothesis.

Details

This function computes Bartlett's test statistic for the covariance matrix of one sample.

Value

a list with 3 elements:

`ChiSquare`	The value of Test Statistic
`df`	The Chi-Square statistic's degree of freedom
`p.value`	p value

Author(s)

Hasan BULUT <hasan.bulut@omu.edu.tr>

References

Rencher, A. C. (2003). Methods of multivariate analysis (Vol. 492). John Wiley & Sons.

Examples

```
data(iris)
S<-matrix(c(5.71,-0.8,-0.6,-0.5,-0.8,4.09,-0.74,-0.54,-0.6,
     -0.74,7.38,-0.18,-0.5,-0.54,-0.18,8.33),ncol=4,nrow=4)
result <- Bcov(data=iris[,1:4],Sigma=S)
summary(result)
```

`BoxM` *Box's M Test*

Description

`BoxM` function tests whether the covariance matrices of independent samples are equal or not.

Usage

```
BoxM(data, group)
```

Arguments

`data`	a data frame.
`group`	grouping vector.

Details

This function computes Box-M test statistic for the covariance matrices of independent samples. The hypotheses are defined as H0:The Covariance matrices are homogeneous and H1:The Covariance matrices are not homogeneous

Value

a list with 3 elements:

`ChiSquare`	The value of Test Statistic
`df`	The Chi-Square statistic's degree of freedom
`p.value`	p value

Author(s)

Hasan BULUT <hasan.bulut@omu.edu.tr>

References

Rencher, A. C. (2003). Methods of multivariate analysis (Vol. 492). John Wiley & Sons.

Examples

```
data(iris)
results <- BoxM(data=iris[,1:4],group=iris[,5])
summary(results)
```

Bsper *Bartlett's Sphericity Test*

Description

Bsper function tests whether a correlation matrix is equal to the identity matrix or not.

Usage

```
Bsper(data)
```

Arguments

data	a data frame.

Details

This function computes Bartlett's test statistic for Sphericity Test. The hypotheses are H0:R is equal to I and H1:R is not equal to I.

Value

a list with 4 elements:

ChiSquare	The value of Test Statistic
df	The Chi-Square statistic's degree of freedom
p.value	p value
R	Correlation matrix

Author(s)

Hasan BULUT <hasan.bulut@omu.edu.tr>

References

Tatlidil, H. (1996). Uygulamali Cok Degiskenli Istatistiksel Yontemler. Cem Web.

Examples

```
data(iris)
results <- Bsper(data=iris[,1:4])
summary(results)
```

Coated *Coated*

Description

The data set is given in Table 5.3 in Rencher (2003). The data set consists of 2 variables (Depth and Number), 2 treatments and 15 observations. The first column of the data is Location numbers.

Usage

```
Coated
```

Format

A data frame with 15 rows and 5 columns. The columns are as follows:

Location The location numbers of observations.

Coating1.Depth1 The Depth values in the first treatment

Coating1.Number1 The Number values in the first treatment

Coating2.Depth2 The Depth values in the second treatment

Coating2.Number2 The Number values in the second treatment

Source

The data set is used in the book entitled Methods of Multivariate Analysis (Rencher,2003).

References

Rencher, A. C. (2003). Methods of multivariate analysis (Vol. 492). John Wiley & Sons.

iris *Iris Data*

Description

The Iris dataset is consists of 4 variables, 3 groups and 150 observations. The last column of the data is Iris species.

Usage

```
iris
```

Format

A data frame with 150 rows and 5 columns. The columns are as follows:

Sepal.Length The Sepal length values of iris flowers

Sepal.Width The Sepal width values of iris flowers

Petal.Length The Petal length values of iris flowers

Petal.Width The Petal width values of iris flowers

Species The species of iris flowers

Source

https://archive.ics.uci.edu/ml/datasets/Iris

Mpaired *Multivariate Paired Test*

Description

`Mpaired` function computes the value of test statistic based on Hotelling T Square approach in multivariate paired data sets.

Usage

```
Mpaired(T1, T2)
```

Arguments

`T1`	The first treatment data.
`T2`	The second treatment data.

Details

This function computes one sample Hotelling T^2 statistics for paired data sets.

Value

a list with 7 elements:

`HT2`	The value of Hotelling T^2 Test Statistic
`F`	The value of F Statistic
`df`	The F statistic's degree of freedom
`p.value`	p value
`Descriptive1`	The descriptive statistics of the first treatment
`Descriptive2`	The descriptive statistics of the second treatment
`Descriptive.Difference`	The descriptive statistics of the differences

Author(s)

Hasan BULUT <hasan.bulut@omu.edu.tr>

References

Rencher, A. C. (2003). Methods of multivariate analysis (Vol. 492). John Wiley & Sons.

Examples

```
data(Coated)
X<-Coated[,2:3]; Y<-Coated[,4:5]
result <- Mpaired(T1=X,T2=Y)
summary(result)
```

OneSampleHT2 *One Sample Hotelling T^2 Test*

Description

`OneSampleHT2` computes one sample Hotelling T^2 statistics and gives confidence intervals

Usage

```
OneSampleHT2(data, mu0, alpha = 0.05)
```

Arguments

`data`	a data frame.
`mu0`	mean vector that is used to test whether population mean parameter is equal to it.
`alpha`	Significance Level that will be used for confidence intervals. `default alpha=0.05`.

Details

This function computes one sample Hotelling T^2 statistics that is used to test whether population mean vector is equal to a vector given by a user. When `H0` is rejected, this function computes confidence intervals for all variables.

Value

a list with 7 elements:

`HT2`	The value of Hotelling T^2 Test Statistic
`F`	The value of F Statistic
`df`	The F statistic's degree of freedom
`p.value`	p value

CI	The lower and upper limits of confidence intervals obtained for all variables
alpha	The alpha value using in confidence intervals
Descriptive	Descriptive Statistics

Author(s)

Hasan BULUT <hasan.bulut@omu.edu.tr>

References

Rencher, A. C. (2003). Methods of multivariate analysis (Vol. 492). John Wiley & Sons.

Tatlidil, H. (1996). Uygulamali Cok Degiskenli Istatistiksel Yontemler. Cem Web.

Examples

```
data(iris)

mean0<-c(6,3,1,0.25)
result <- OneSampleHT2(data=iris[1:50,-5],mu0=mean0,alpha=0.05)
summary(result)
```

RHT2 *Robust Hotelling T^2 Test for One Sample in High Dimensional Data*

Description

Robust Hotelling T^2 Test for One Sample in high Dimensional Data

Usage

```
RHT2(data, mu0, alpha = 0.75, d, q)
```

Arguments

data	the data. It must be matrix or data.frame.
mu0	the mean vector which will be used to test the null hypothesis.
alpha	numeric parameter controlling the size of the subsets over which the determinant is minimized. Allowed values are between 0.5 and 1 and the default is 0.75.
d	the constant in Equation (11) in the study by Bulut (2021).
q	the second degree of freedom value of the approximate F distribution in Equation (11) in the study by Bulut (2021).

Details

RHT2 function performs a robust Hotelling T^2 test in high dimensional test based on the minimum regularized covariance determinant estimators. This function needs the q and d values. These values can be obtained simRHT2 function. For more detailed information, you can see the study by Bulut (2021).

Value

a list with 3 elements:

T2	The Robust Hotelling T^2 value in high dimensional data
Fval	The F value based on T2
pval	The p value based on the approximate F distribution

Author(s)

Hasan BULUT <hasan.bulut@omu.edu.tr>

References

Bulut, H (2021). A robust Hotelling test statistic for one sample case in high dimensional data, Communication in Statistics: Theory and Methods.

Examples

```
library(rrcov)
data(octane)
mu.clean<-colMeans(octane[-c(25,26,36,37,38,39),])

RHT2(data=octane,mu0=mu.clean,alpha=0.84,d=1396.59,q=1132.99)
```

RobCat *Robust CAT Algorithm*

Description

RobCat computes p value based on robust CAT algorithm to compare two means vectors under multivariate Behrens-Fisher problem.

Usage

```
RobCat(X, Y, M = 1000, alpha = 0.75)
```

Arguments

X	a matrix or data frame for first group.
Y	a matrix or data frame for second group.
M	iteration number and the default is 1000.
alpha	numeric parameter controlling the size of the subsets over which the determinant is minimized; roughly alpha*n, observations are used for computing the determinant. Allowed values are between 0.5 and 1 and the default is 0.75.

Details

This function computes p value based on robust CAT algorithm to compare two means vectors under multivariate Behrens-Fisher problem. When p value<0.05, it means the difference of two mean vectors is significant statistically.

Value

a list with 2 elements:

`Cstat`	Calculated value of test statistic
`pval`	The p value

Author(s)

Hasan BULUT <hasan.bulut@omu.edu.tr>

Examples

```
data(iris)
RobCat(X=iris[1:20,-5],Y=iris[81:100,-5])
```

`simRHT2` *Monte Carlo Simulation to obtain d and q constants for RHT2 function*

Description

Monte Carlo Simulation to obtain d and q constants for RHT2 function

Usage

```
simRHT2(n, p, nrep = 500)
```

Arguments

`n`	the sample size
`p`	the number of variables
`nrep`	the number of iteration. The default value is 500.

Details

`simRHT2` function computes d and q constants to construct an approximate F distribution of robust Hotelling T^2 statistic in high dimensional data. These constants are used in `RHT2` function. For more detailed information, you can see the study by Bulut (2021).

Value

a list with 2 elements:

q	The q value
d	The d value

Author(s)

Hasan BULUT <hasan.bulut@omu.edu.tr>

References

Bulut, H (2021). A robust Hotelling test statistic for one sample case in highdimensional data, Communication in Statistics: Theory and Methods.

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summary.MVTests *Summarizing Results in MVTests Package*

Description

summary.MVTests function summarizes of results of functions in this package.

Usage

```
## S3 method for class 'MVTests'
summary(object, ...)
```

Arguments

object	an object of class MVTests.
...	additional parameters.

Details

This function prints a summary of the results of multivariate hypothesis tests in the MVTests package.

Value

the input object is returned silently.

Author(s)

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Examples

```
# One Sample Hotelling T Square Test
data(iris)
X<-iris[1:50,1:4]
mean0<-c(6,3,1,0.25)
result.onesample <- OneSampleHT2(data=X,mu0=mean0,alpha=0.05)
summary(result.onesample)

#Two Independent Sample Hotelling T Square Test
data(iris)
G<-c(rep(1,50),rep(2,50))
result.twosamples <- TwoSamplesHT2(data=iris[1:100,1:4],group=G,alpha=0.05)
summary(result.twosamples)

#Box's M Test
data(iris)
result.BoxM <- BoxM(data=iris[,1:4],group=iris[,5])
summary(result.BoxM)

#Barlett's Test of Sphericity
data(iris)
result.Bsper <- Bsper(data=iris[,1:4])
summary(result.Bsper)

#Bartlett's Test for One Sample Covariance Matrix
data(iris)
S<-matrix(c(5.71,-0.8,-0.6,-0.5,-0.8,4.09,-0.74,-0.54,-0.6,-0.74,
          7.38,-0.18,-0.5,-0.54,-0.18,8.33),ncol=4,nrow=4)
result.bcov<- Bcov(data=iris[,1:4],Sigma=S)
summary(result.bcov)
```

`TwoSamplesHT2` *Two Independent Samples Hotelling T^2 Test*

Description

`TwoSamplesHT2` function computes Hotelling T^2 statistic for two independent samples and gives confidence intervals.

Usage

```
TwoSamplesHT2(data, group, alpha = 0.05, Homogenity = TRUE)
```

Arguments

`data`	a data frame.
`group`	a group vector consisting of 1 and 2 values.
`alpha`	Significance Level that will be used for confidence intervals. default=0.05

Homogenity	a logical argument. If sample covariance matrices are homogeneity,then Homogenity=TRUE. Otherwise Homogenity=FALSE The homogeneity of covariance matrices can be investigated with BoxM function.

Details

This function computes two independent samples Hotelling T^2 statistics that is used to test whether two population mean vectors are equal to each other. When H0 is rejected, this function computes confidence intervals for all variables to determine variable(s) affecting on rejection decision. Moreover, when covariance matrices are not homogeneity, the approach proposed by D. G. Nel and V. D. Merwe (1986) is used.

Value

a list with 8 elements:

HT2	The value of Hotelling T^2 Test Statistic
F	The value of F Statistic
df	The F statistic's degree of freedom
p.value	p value
CI	The lower and upper limits of confidence intervals obtained for all variables
alpha	The alpha value using in confidence intervals
Descriptive1	Descriptive Statistics for the first group
Descriptive2	Descriptive Statistics for the second group

Author(s)

Hasan BULUT <hasan.bulut@omu.edu.tr>

References

Rencher, A. C. (2003). Methods of multivariate analysis (Vol. 492). John Wiley & Sons.

Tatlidil, H. (1996). Uygulamali Cok Degiskenli Istatistiksel Yontemler. Cem Web.

D.G. Nel & C.A. Van Der Merwe (1986) A solution to the multivariate behrens fisher problem, Communications in Statistics:Theory and Methods, 15:12, 3719-3735

Examples

```
data(iris)
G<-c(rep(1,50),rep(2,50))
# When covariances matrices are homogeneity
results1 <- TwoSamplesHT2(data=iris[1:100,1:4],group=G,alpha=0.05)
summary(results1)
# When covariances matrices are not homogeneity
results2 <- TwoSamplesHT2(data=iris[1:100,1:4],group=G,Homogenity=FALSE)
summary(results2)
```

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