

Package ‘ppcc’

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Type Package

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Title Probability Plot Correlation Coefficient Test

Description Calculates the Probability Plot Correlation Coefficient (PPCC) between a continuous variable X and a specified distribution. The corresponding composite hypothesis test that was first introduced by Filliben (1975) <[doi:10.1080/00401706.1975.10489279](https://doi.org/10.1080/00401706.1975.10489279)> can be performed to test whether the sample X is element of either the Normal, log-Normal, Exponential, Uniform, Cauchy, Logistic, Generalized Logistic, Gumbel (GEVI), Weibull, Generalized Extreme Value, Pearson III (Gamma 2), Mielke's Kappa, Rayleigh or Generalized Logistic Distribution. The PPCC test is performed with a fast Monte-Carlo simulation.

Depends R(>= 3.0.0)

Suggests VGAM (>= 1.0), nortest(>= 1.0)

License GPL-3

NeedsCompilation yes

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ppcc-package	<i>Goodness-of-Fit Tests using the Probability Plot Correlation Coefficient</i>
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Description

The function `ppccTest` performs the Probability Plot Correlation Coefficient test for various continuous distribution functions.

Author(s)

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ppccTest	<i>Probability Plot Correlation Coefficient Test</i>
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Description

Performs the Probability Plot Correlation Coefficient Test of Goodness-of-Fit

Usage

```
ppccTest(
  x,
  qfn = c("qnorm", "qlnorm", "qunif", "qexp", "qcauchy", "qlogis", "qgumbel", "qweibull",
    "qpearson3", "qgev", "qkappa2", "qrayleigh", "qglogis"),
  shape = NULL,
  ppos = NULL,
  mc = 10000,
  ...
)
```

Arguments

<code>x</code>	a numeric vector of data values; NA values will be silently ignored.
<code>qfn</code>	a character vector naming a valid quantile function
<code>shape</code>	numeric, the shape parameter for the relevant distribution, if applicable; defaults to NULL
<code>ppos</code>	character, the method for estimating plotting point positions, default's to NULL, see Details for corresponding defaults and <code>ppPositions</code> for available methods
<code>mc</code>	numeric, the number of Monte-Carlo replications, defaults to 10000
<code>...</code>	further arguments, currently ignored

Details

Filliben (1975) suggested a probability plot correlation coefficient test to test a sample for normality. The ppcc is defined as the product moment correlation coefficient between the ordered data $x_{(i)}$ and the order statistic medians M_i ,

$$r = \frac{\sum_{i=1}^n (x_{(i)} - \bar{x}) (M_i - \bar{M})}{\sqrt{\sum_{i=1}^n (x_{(i)} - \bar{x})^2 \sum_{j=1}^n (M_j - \bar{M})^2}},$$

whereas the ordered statistic medians are related to the quantile function of the standard normal distribution, $M_i = \phi^{-1}(m_i)$. The values of m_i are estimated by plotting-point position procedures (see [ppPositions](#)).

In this function the test is performed by Monte-Carlo simulation:

1. Calculate quantile-quantile \hat{r} for the ordered sample data x and the specified qfn distribution (with shape, if applicable) and given ppos.
2. Draw n (pseudo) random deviates from the specified qfn distribution, where n is the sample size of x .
3. Calculate quantile-quantile r_i for the random deviates and the specified qfn distribution with given ppos.
4. Repeat step 2 and 3 for $i = \{1, 2, \dots, mc\}$.
5. Calculate $S = \sum_{i=1}^n \text{sgn}(\hat{r} - r_i)$ with sgn the sign-function.
6. The estimated p -value is $p = S/mc$.

The probability plot correlation coefficient is invariant for location and scale. Therefore, the null hypothesis is a composite hypothesis, e.g. $H_0 : X \in N(\mu, \sigma)$, $\mu \in R$, $\sigma \in R_{>0}$. Furthermore, distributions with one (additional) specified shape parameter can be tested.

The magnitude of \hat{r} depends on the selected method for plotting-point positions (see [ppPositions](#)) and the sample size. Several authors extended Filliben's method to assess the goodness-of-fit to other distributions, whereas theoretical quantiles were used as opposed to Filliben's medians.

The default plotting positions (see [ppPositions](#)) depend on the selected qfn.

Distributions with none or one single scale parameter that can be tested:

Argument	Function	Default ppos	Reference
qunif	Uniform	Weibull	Vogel and Kroll (1989)
qexp	Exponential	Gringorton	
qgumbel	Gumbel	Gringorton	Vogel (1986)
qrayleigh	Rayleigh	Gringorton	

Distributions with location and scale parameters that can be tested:

Argument	Function	Default ppos	Reference
qnorm	Normal	Blom	Looney and Gullledge (1985)
qlnorm	log-Normal	Blom	Vogel and Kroll (1989)
qcauchy	Cauchy	Gringorton	

qlogis Logistic Blom

If Blom's plotting position is used for `qnorm`, then the `ppcc`-test is related to the Shapiro-Francia normality test (Royston 1993), where $W' = r^2$. See `sf.test` and `example(ppccTest)`.

Distributions with additional shape parameters that can be tested:

Argument	Function	Default pppos	Reference
<code>qweibull</code>	Weibull	Gringorton	
<code>qpearson3</code>	Pearson III	Blom	Vogel and McMartin (1991)
<code>qgev</code>	GEV	Cunane	Chowdhury et al. (1991)
<code>qkappa2</code>	two-param. Kappa Dist.	Gringorton	
<code>qglogis</code>	Generalized Logistic	Gringorton	

If `qfn = qpearson3` and `shape = 0` is selected, the `qnorm` distribution is used. If `qfn = qgev` and `shape = 0`, the `qgumbel` distribution is used. If `qfn = qglogis` and `shape = 0` is selected, the `qglogis` distribution is used.

Value

a list with class 'htest'

Note

As the `pvalue` is estimated through a Monte-Carlo simulation, the results depend on the selected seed (see `set.seed`) and the total number of replicates (`mc`).

The default of `mc = 10000` re-runs is sufficient for testing the composite hypothesis on levels of $\alpha = [0.1, 0.05]$. If a level of $\alpha = 0.01$ is desired, than larger sizes of re-runs (e.g. `mc = 100000`) might be required.

References

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- S. W. Looney, T. R. Gullette (1985), Use of Correlation Coefficient with Normal Probability Plots, *The American Statistician* 39, 75–79.
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- P. Royston, P. (1993), A pocket-calculator algorithm for the Shapiro-Francia test for non-normality: an application to medicine. *Statistics in Medicine* 12, 181-184.

R. M. Vogel (1986), The Probability Plot Correlation Coefficient Test for the Normal, Lognormal, and Gumbel Distributional Hypotheses, *Water Resources Research* 22, 587–590.

R. M. Vogel, C. N. Kroll (1989), Low-flow frequency analysis using probability-plot correlation coefficients, *Journal of Water Resources Planning and Management* 115, 338–357.

R. M. Vogel, D. E. McMartin (1991), Probability Plot Goodness-of-Fit and Skewness Estimation Procedures for the Pearson Type 3 Distribution, *Water Resources Research* 27, 3149–3158.

See Also

[qqplot](#), [qqnorm](#), [ppoints](#), [ppPositions](#), [Normal](#), [Lognormal](#), [Uniform](#), [Exponential](#), [Cauchy](#), [Logistic](#), [qgumbel](#), [Weibull](#), [qgev](#).

Examples

```
## Filliben (1975, p.116)
## Note: Filliben's result was 0.98538
## decimal accuracy in 1975 is assumed to be less than in 2017
x <- c(6, 1, -4, 8, -2, 5, 0)
set.seed(100)
ppccTest(x, "qnorm", ppos="Filliben")
## p between .75 and .9
## see Table 1 of Filliben (1975, p.113)
##
set.seed(100)
## Note: default plotting position for
## qnorm is ppos="Blom"
ppccTest(x, "qnorm")
## p between .75 and .9
## see Table 2 of Looney and Gulledge (1985, p.78)
##
##
set.seed(300)
x <- rnorm(30)
qn <- ppccTest(x, "qnorm")
qn
## p between .5 and .75
## see Table 2 for n = 30 of Looney and Gulledge (1985, p.78)
##
## Compare with Shapiro-Francia test
if(require(nortest)){
  sn <- sf.test(x)
  print(sn)
  W <- sn$statistic
  rr <- qn$statistic^2
  names(W) <- NULL
  names(rr) <- NULL
  print(all.equal(W, rr))
}
ppccTest(x, "qunif")
ppccTest(x, "qlnorm")
old <- par()
```

```

par(mfrow=c(1,3))
xlab <- "Theoretical Quantiles"
ylab <- "Empirical Quantiles"
qqplot(x = qnorm(ppPositions(30, "Blom")),
       y = x, xlab=xlab, ylab=ylab, main = "Normal q-q-plot")
qqplot(x = qunif(ppPositions(30, "Weibull")),
       y = x, xlab=xlab, ylab=ylab, main = "Uniform q-q-plot")
qqplot(x = qlnorm(ppPositions(30, "Blom")),
       y = x, xlab=xlab, ylab=ylab, main = "log-Normal q-q-plot")
par(old)
##
if (require(VGAM)){
set.seed(300)
x <- rgumbel(30)
gu <- ppccTest(x, "qgumbel")
print(gu)
1000 * (1 - gu$statistic)
}
##
## see Table 2 for n = 30 of Vogel (1986, p.589)
## for n = 30 and Si = 0.5, the critical value is 16.9
##
set.seed(200)
x <- runif(30)
un <- ppccTest(x, "qunif")
print(un)
1000 * (1 - un$statistic)
##
## see Table 1 for n = 30 of Vogel and Kroll (1989, p.343)
## for n = 30 and Si = 0.5, the critical value is 10.5
##
set.seed(200)
x <- rweibull(30, shape = 2.5)
ppccTest(x, "qweibull", shape=2.5)
ppccTest(x, "qweibull", shape=1.5)
##
if (require(VGAM)){
set.seed(200)
x <- rgev(30, shape = -0.2)
ev <- ppccTest(x, "qgev", shape=-0.2)
print(ev)
1000 * (1 - ev$statistic)
##
## see Table 3 for n = 30 and shape = -0.2
## of Chowdhury et al. (1991, p.1770)
## The tabulated critical value is 80.
}

```

Description

Calculates plotting point positions according to different authors

Usage

```
ppPositions(
  n,
  method = c("Gringorton", "Cunane", "Filliben", "Blom", "Weibull", "ppoints")
)
```

Arguments

`n` numeric, the sample size
`method` a character string naming a valid method (see Details)

Details

The following methods can be selected:

"Gringorton" the plotting point positions are calculated as

$$m_i = (i - 0.44) / (n + 0.12)$$

"Cunane" the plotting point positions are calculated as

$$m_i = (i - 0.4) / (n + 0.2)$$

"Blom" the plotting point positions are calculated as

$$m_i = (i - 0.3175) / (n + 0.25)$$

"Filliben" the order statistic medians are calculated as:

$$m_i = \begin{cases} 1 - 0.5^{1/n} & i = 1 \\ (i - 0.3175) / (n + 0.365) & i = 2, \dots, n - 1 \\ 0.5^{1/n} & i = n \end{cases}$$

"ppoints" R core's default plotting point positions are calculated (see [ppoints](#)).

Value

a vector of class numeric that contains the plotting positions

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