# Re: Goodness of fitting of a distribution

***Source:*** http://sci.tech−archive.net/Archive/sci.stat.math/2006−11/msg00237.html


- *From*: "Reef Fish" <large_nassua_grouper@xxxxxxxxx>
- *Date*: 6 Nov 2006 18:39:57 −0800


Beliavsky wrote:

> nelson wrote:
>
> > hi all!
> > i have done some fitting test of a dataset. I do quantile quantile
> > plot that points out that the best distribution that fit my data is a
> > linear combination of a weibull and a normal distribution. How can i
> > have a teorical test that can confirm it? People that work with me
> > wants to see numbers, not only QQ plots. And they don't like sum of
> > square error...
>
> You can use the Kolmogorov−Smirnov test of goodness−of−fit

Kolmogorov−Smirnov statistics is NOT a "goodness of fit" statistic.

It is the maximum order statistic between a theoretical cdf and
an empirical cdf. It is a statistic sometimes used to measure
the DEPARTURE from a given cdf, rather than a "goodness of
fit".

It is a TERRIBLE measure of "goodness of fit" because it looks
at only the point of MAXIMUM discrepancy.

What's the matter, beliavsky? Tired of "moderating" YOURSELF
in your scistatmath in which there had not been a single post since
Nov 3!

If you going to come back here, try to have something of statistical
substance to say.

−− Reef Fish Bob.

.