

# Re: WHO STOPS HIM?

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- *From:* "Luis A. Afonso" <[licas @xxxxxxxxxxx](mailto:licas @xxxxxxxxxxx)>
  - *Date:* Fri, 14 Dec 2007 12:15:07 EST
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Every time I wrote a program intending to evaluate Critical values by simulation there are a precise idiot (Jon Smith) that have something to criticize.

\*\*\* Date: Dec 9, 2007 3:52 PM  
Author: John Smith  
Subject: Re: He s not John Smith a \* burro \* he s not?

Luisa,

I did not ask about 10% critical values. I asked about the 1% critical values. Your 1% simulation results are non-monotonic, and that your critical value for 1% when n=50 (12.46) is greater than the asymptotic value (9.21). Explain THIS!! IF you cannot then you are a fraud. John \*\*\*Notice that NONE of Lawford's results are non-monotonic in that region. Clearly your code is wrong. John \*\*\*

## A COMMENT

Everyone knows John Smith IS A COMPULSIVE LIAR.  
Besides e knows nothing in Statistics in general and Monte Carlo simulations in particular.  
He thinks that to state a liar is sufficient to be believed, a mental dysfunction that should be followed closely by the respective experts.  
If he reads the Lawford's paper he surely DOESN'T FIND ANY TABLE and HE SIMPLY LIES when he states that for 1% (NOT CRITICAL ad he wrote but SIGNIFICANCE LEVEL) the overshoot 12.46 is not present.  
By the way: because the program calculate SIMULTANEOUSLY for the 5%, 1% and 10% it is impossible to be wrong as John states but is unable to say WHERE AND WHY.  
No one believes that the same program can provide GOOD AND WRONG values at he same time.

My values are:

\*\*\* Date: Mar 7, 2007 5:55 PM  
Author: Luis A. Afonso  
Subject: Re: Jarque-Bera test: confidence intervals for normal data

Jarque-Bera test: confidence intervals for normal data, 2

Re: WHO STOPS HIM?

RAW RESULTS

SIZE	5%		1%	
10	2.54	2.53	5.72	5.70
15	3.30	3.29	8.26	8.18
20	3.81	3.79	9.73	9.66
25	4.16	4.16	10.78	10.74
30	4.40	4.41	11.33	11.27
35	4.57	4.59	11.67	11.80
40	4.74	4.77	11.95	12.01
45	4.86	4.88	12.29	12.19
50	4.95	4.95	12.36	12.46

(1 million of samples, size N, 2 times, for each sample size). Remembering that the theoretical, asymptotical, Chi-squared, 2 DF, are 5.991 (5%) and 9.210 (1%) this calculation's utility seems unquestionable.\*\*\*

It follows a Table can be read from Thorsten Thadewald & Herbert Bunning  
Jarque – Bera Test and the Competitors for Testing Normality – A Power Comparison

(Excerpt of Table 5)

alpha%	10	20	50	100	200	500	
1	5.738	9.458	12.331	12.296	11.750	10.601	
5	2.535	3.768	5.004	5.448	5.728	5.825	
10	1.618	2.335	3.192	3.643	4.081	4.324	
1						inf:	9.210
5							5.991
10							4.605

The INNACETTABLE overshoot was well fond by the COLLEAGUES RESEARCHERS.  
CLERK John Smith was berrer to him to be quiet.

\_\_\_\_\_  
Luis Amaral Afonso

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REM "JB"
CLS
DEFDBL A-Z
INPUT " N = "; n
LOCATE 1, 15
PRINT " CHI2 , 2DF ";

```

Re: WHO STOPS HIM?

```
PRINT " 4.605 5.991 9.210"
PRINT " 10% 5% 1% "
DIM x(n)
DIM JB(8004)
pi = 4 * ATN(1): ju = 1
DEF fnJB (S, K, n) = (n / 6) * (S ^ 2 + (K - 3) ^ 2 / 4)
all = 400000
ball = all / 10
FOR ji = 0 TO 8004: JB(ji) = 0: NEXT ji
FOR v = 1 TO all
LOCATE 2, 50
PRINT USING "#####"; all - v
RANDOMIZE TIMER
S1 = 0
uu = 0: uuu = 0: uuuu = 0
FOR i = 1 TO n
a = SQR(-2 * LOG(RND))
x(i) = 1 * a * COS(2 * pi * RND)
S1 = S1 + x(i)
NEXT i
FOR ii = 1 TO n: d = x(ii) - S1 / n
uu = uu + d * d / n
uuu = uuu + d * d * d / n
uuuu = uuuu + d * d * d * d / n
NEXT ii
S = uuu / (uu ^ (3 / 2))
K = uuuu / (uu * uu)
z = fnJB(S, K, n): z = INT(z * 100 + .5)
IF z > 8000 THEN z = 8000
IF z < 0 THEN z = 0
JB(z) = JB(z) + 1
IF INT(v / ball) <> v / ball THEN GOTO 40
vc(0) = .9 * v: vc(1) = .95 * v: vc(2) = .99 * v
FOR cc = 0 TO 2
S = 0: vv = vc(cc)
FOR jj = 0 TO 8000
S = S + JB(jj)
IF S > vv THEN GOTO 20
NEXT jj
20 REM
LOCATE ju + 2, 20 * cc + 1
aa(ju, cc) = jj / 100
PRINT USING "###.## #.#### "; aa(ju, cc); S / v;
NEXT cc
PRINT USING "#####"; v
ju = ju + 1
40 NEXT v: PRINT
END
.
```