A Modified Chi-Squared Goodness-of-Fit Test

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Abstract  In goodness-of-fit tests, Pearson’s chi-squared test is one of most widely used tools
of formal statistical analysis. However, Pearson’s chi-squared test depends on the partition
of the sample space. Different constructions of the partition of the sample space may lead to
different conclusions. Based on an equiprobable partition of sample space, a modified chi-squared
test is proposed. A method for constructing the modified chi-squared test is proposed. As an
application, the proposed test is used to test whether vectorial data come from an uniformity
distribution defined on the hypersphere. Some simulation studies show that the modified chi-
squared test against different alternative is robust.

Keywords  Pearson’s chi-squared test; Von Mises-Fisher distribution; Watson distribution;
vectorial data.

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1. Introduction

Specification or stochastic modeling of data is an important step in statistical analysis of
data. It was Karl Pearson who first recognized the problem and proposed a criterion to examine
whether the observed data support a given specification. It is called chi-squared goodness-of-fit
test, which motivates research in testing of hypotheses and estimating of unknown parameters.

Pearson’s⁴⁶ chi-squared test statistics

\[ X^2_p = \sum (\text{observed-expected})^2 / \text{expected} \]

is essentially an omnibus test because it is sensitive to a wide variety of different ways in which
the data can be different to the hypothesized distribution.

A random sample \( X_1, \ldots, X_n \) of size \( n \) comes from a population with completely specified
cumulative distribution function \( F(x) \), against a general alternative not \( F(x) \). Let the sample
space be broken into \( m \) classes (or cells). And let \( O_j \) be the number of observation from the
sample that falls into the \( j \)th class, where \( n = \sum_{j=1}^{m} O_j \). Let \( E_j \) be frequency of falling into the

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jth class when \( F(x) \) holds. Then the Pearson’s chi-squared test statistics is written as
\[
X^2_p = \sum_{j=1}^{m} \frac{(O_j - E_j)^2}{E_j}.
\] (1)

It has asymptotic chi-squared distribution with \( m - 1 \) degrees of freedom.

If a chi-squared test is to be used, then classes must be constructed. For construction of classes, there are several methods\(^{[2-9]}\). For example, Mann and Wald\(^{[2]}\) recommended that the cells be chosen to have equal probabilities under the hypothesized distribution \( F \). However, the sequence of chi-squared test will be determined by the number of classes \( m \) that is most critical data. Kempthorne\(^{[10]}\) pointed out, different conclusions may be reached if different constructions are used. Therefore, whether the data are categorized or not, the statistician who wants to use Pearson’s chi-squared has to choose the number and width of classes.

While Pearson’s chi-squared test involves choosing the number and the width of classes, and we are led to ask whether there is a modified chi-squared test, which leads to the same conclusion under different constructions of classes. That is, a modified chi-squared test may eliminate the effects of choosing the number and width of classes. In this article, we propose a modified chi-squared test based on an equiprobable partition of sample space. The basic idea is to maximize the Pearson’s chi-squared statistics when the sample space is partitioned equiprobably. Once we cannot reject the null hypothesis against the general alternative in the extreme case, we may conclude that the null hypothesis that the sample comes from \( F(x) \) is not rejected at the \( 100a\% \) level of significance.

In this article, we just focus on the modified chi-squared test in the interval \([0, 1]\). There is an important reason. It is well-known that the tests of empirical distribution function are not dependent on the population cumulative distribution function. Let \( X_1, \ldots, X_n \) be a random sample from cumulative distribution function \( F_0(\cdot) \) which is continuous. Consider the simple hypothesis
\[
H_0 : F = F_0 \leftrightarrow H_1 : F \neq F_0.
\]
Set
\[
U_i = F_0(X_i) \quad i = 1, \ldots, n.
\]
Then \( U_i, i = 1, \ldots, n \) is a uniformity in the interval \([0, 1]\). The problem that to test whether the random samples \( X_1, \ldots, X_n \) come from \( F_0(\cdot) \) is substituted by the one to test whether \( U_1, \ldots, U_n \) come from uniformity in the interval \([0, 1]\). Here we consider a construction of the modified chi-squared test in the case, in which null hypothesis that we are sampling is from the uniform distribution in the interval \([0, 1]\).

Furthermore, the modified chi-squared test is used to test whether the vectorial data come from the uniformity defined on the hypersphere \( S_{p-1} \), where \( S_{p-1} = \{ X \in \mathbb{R}^p : X'X = 1 \} \).

In this article, for some dimensions of the hypersphere in some cases, we compare the power of the uniformity tests against the hypothesis of a Von Mises-Fisher distribution or a Watson distribution defined on the hypersphere. These tests include the proposed modified chi-squared test, Rayleigh, Ajne, Giné, and Bingham tests. The involved tests and distributions are presented.
in the appendix. It is true that certain tests tend to perform better than others in certain types of situation. Such as, the Rayleigh and Ajne tests against the hypothesis of a Von Mises-Fisher distribution have the highest empirical power, but they are invalid when alternative is a Watson distribution defined on the hypersphere. However, the simulation results demonstrate that the modified chi-squared test against different alternatives is valid. In contrast to other uniformity tests, the modified chi-squared test is robust.

The article is organized as follows. The construction of the modified chi-squared test statistic is considered in Section 2. In Section 3, the empirical power of these uniformity tests for some dimensions in some cases are compared. Some problems are proposed in Section 4.

2. Construction of statistic

In this section we consider the construction of the modified chi-squared test in interval \([0, 1]\).

Note that the test we propose can accommodate the sample space with any equiprobable partition.

Let the interval \([0, 1]\) be partitioned equiprobably into \(m\) classes or cells. Our basic idea is to maximize the Pearson’s chi-squared statistics. We propose a construction procedure for the modified chi-squared test statistic. Let \(k\) be a positive proper factor of the number \(m\).

Step 1. For a fixed \(k\), \(m\) classes are combined arbitrarily into new disjoint \(k\) groups, where each group includes \(b\) old classes, \(b \geq 2\). It is obvious that a combination is a new partition of the sample space. For a given combination, calculate corresponding chi-squared test statistic using (1), where \(E_j = nb/m\).

Step 2. For given \(k\), maximize corresponding values of the chi-square test statistic, which are relative to all combinations.

Step 3. For different \(k\) which may be all proper factors of the number \(m\), repeat Steps 1 and 2. A fixed \(k\) has a corresponding maximum value of chi-square test statistic based on Step 2. Finally, maximize those maximum values.

In fact, the Pearson’s chi-squared test statistic is maximized twice. Next, we show the construction of the modified chi-squared test statistic in detail.

Let \(X_1, \ldots, X_n\) be a random sample from uniformity in the interval \([0, 1]\), which is partitioned equiprobably into \(m\) classes or cells. The interval \([0, 1]\) is the union of mutually disjoint sets \(A_1, \ldots, A_m\). We call \(A_1, \ldots, A_m\) a first-partition of the sample space. Further, sets \(A_1, \ldots, A_m\) are combined into a new disjoint sets \(T_1, \ldots, T_k\), where \(T_1\) is the union of \(b\) \((b \geq 2)\) sets which are chosen from sets \(A_1, \ldots, A_m\), and \(T_j\) \((j = 2, \ldots, k)\) is the union of \(b\) sets chosen from the rest sets \(\bigcup_{i=1}^m A_i \setminus \bigcup_{i=1}^{j-1} T_i\), \(j = 2, \ldots, k\), where \(m = kb\). Then \(T_1, \ldots, T_k\) is also a partition of the sample space. We refer to the partition \(T_1, \ldots, T_k\) as a second-partition of the sample space. There are \(m!/(b!^k k!}\) second-partition. And let \(Y_1, \ldots, Y_k\) denote the frequencies with which the sample is, respectively, an element of \(T_1, \ldots, T_k\). Then the joint probability density function \(Y_1, \ldots, Y_k\) is the multinomial probability density function with parameter \(n, 1/k, \ldots, 1/k\).

We consider the simple hypothesis (concerning above multinomial probability density func-
It is desired to test $H_0$ against all alternatives.

Now, the modified chi-squared test statistic is defined by

$$X_{\text{max}}^2 = \max_k \max_T \sum_{j=1}^k \frac{(Y_j - np_j)^2}{np_j},$$

where $k$ is a positive proper factor of the number $m$, $p_j = b/m$, $Y_j$ is the frequency of the sample falls into $T_j$, $j = 1, \ldots, k$, and $T$ is a set of all of second-partitions when $k$ is given.

In (2), for given $k$, we have to calculate $m!/b^k k!$ Pearson’s chi-squared test statistics. To improve the efficiency for counting $X_{\text{max}}^2$, we obtain a simple algorithm. In fact, note that $p_j = b/m = 1/k$, and extend

$$\sum_{j=1}^k \frac{(Y_j - np_j)^2}{np_j}.$$

It is immediately seen that, for given $k$,

$$\max_T \sum_{j=1}^k \frac{(Y_j - np_j)^2}{np_j} = C \max_T \sum_{j=1}^k Y_j^2 - n,$$

where $C = k/n$. Thus, we just need to maximize $\sum_{j=1}^k Y_j^2$. That is, how to choose a second-partition, such that $\sum_{j=1}^k Y_j^2$ reached its maximum.

It is easy to obtain the maximum of $\sum_{j=1}^k Y_j^2$. According to the frequencies of $A_1, \ldots, A_m$, the $A_1, \ldots, A_m$ are arranged in decreasing order, and are denoted by $A_{1:m}, \ldots, A_{m:m}$. We choose successively $b A_{i:m}$, $i = 1, \ldots, m$ to combine a $T_j$. Namely, $T_1^\ast$ is a union of the first $b$ cells $A_{i:m}, i = 1, \ldots, b$. $T_2^\ast$ is a union of the second $b$ cells $A_{i:m}$, $i = (b+1), \ldots, 2b$, and so on. $T_1^\ast, \ldots, T_k^\ast$ is a second-partition of the sample space. Let $Y_j^\ast$ be the frequency of the sample falls into $T_j^\ast$, $j = 1, \ldots, k$. Then

$$\max_T \sum_{j=1}^k \frac{(Y_j - np_j)^2}{np_j} = C \sum_{j=1}^k Y_j^{\ast 2} - n.$$

Hence, (2) is written as

$$X_{\text{max}}^2 = \max_k \left[ \frac{1}{n} \sum_{j=1}^k Y_j^{\ast 2} - n \right],$$

where $Y_j^\ast$ is the frequency of the sample falls into $T_j^\ast$, $j = 1, \ldots, k$.

In our simulation studies the modified chi-squared test is constructed based on (3).

3. Application to vectorial data

In Section 2, the construction of the modified chi-squared test just requires that the sample space is partitioned equiprobably. It is easy to think that the modified chi-squared test statistic may be used to test whether vectorial data come from a uniformity defined on the hypersphere.
In this section we first compare the power of tests including the modified chi-squared test, Aje, Bingham, Giné, Rayleigh tests. In some cases, the 95th percentiles of the modified chi-squared test statistic under uniformity are presented. All simulation studies were conducted using R.

First, we compare the power of the modified chi-squared test and Pearson’s chi-squared test in some cases. See Figure 1. Here we consider the partial alternative

$$H^{'}_{1n} : p = p_0 + \frac{\gamma \cdot \delta}{\sqrt{n}},$$

where $p_0 = (\frac{b}{m}, \ldots, \frac{b}{m})'$, and $\delta = (\delta_1, \ldots, \delta_k)'$, with $\sum_{j=1}^{k} \delta_j = 0$, $0 \leq \gamma \leq 1$. The inversion method is used to generate random sample from the partial alternative. In Figure 1, the real line represents the empirical power of the modified chi-squared test. And the dashed line is the empirical power of Pearson chi-squared test. From Figure 1, in some cases the modified chi-squared test is more powerful than Pearson’s chi-squared test.

Next, we use the modified chi-squared test to test whether vectorial data come from a uniformity defined on the hypersphere.

In fact, if vectorial data come from a uniformity defined on the sphere $S_{p-1}$, then vectorial data is also uniformity in each quadrant. We may consider that $p$ quadrants divide the hypersphere into $2^p$ equiprobable fields. Therefore, the modified chi-squared test may be used to test whether the data come from the uniformity defined on the sphere. We have to deal with how to divide the sphere $S_{p-1}$ into an equiprobable partition. The simplest way is that a quadrant is a cell. For example, if there is a 10-dimension unit sphere, we have to consider the modified chi-squared test in $2^{10} = 1024$ quadrants. To reduce the calculation quantity involved during the modified chi-squared test statistic calculations, we propose a method to construct the modified chi-squared test on the hypersphere.

The method is as follows. Let $X_1, \ldots, X_n$ be a $p$-dimension random sample of size $n$, denote $X = (X_1, \ldots, X_n)$. Translate the matrix $X$ into a $(0,1)$ matrix $Y$.

Define

$$y_{ij} = \begin{cases} 
1, & x_{ij} \geq 0, \\
0, & x_{ij} < 0.
\end{cases}$$

Then $Y = (Y_1, \ldots, Y_n)$, where $Y_i = (y_{1i}, \ldots, y_{pi})'$, $i = 1, \ldots, n$. Considering the sum of nonzero numbers of each axis, denote $s_i$ which is defined by

$$s_i = \sum_{j=1}^{n} y_{ij}, \quad i = 1, \ldots, p.$$ 

Indeed, arrange $s_i (i = 1, \ldots, p)$ in non-increasing sort. Then we may choose the first $m$ axes which have corresponding first $m$ maximum $s_i$, $i = 1, \ldots, m$, respectively. Then $2^m$ quadrants is a first-partition. And (3) is can be used.

Based on (3), we determine the 95th percentiles of the modified chi-squared test statistic in some cases. While we do not know the exact distribution of the modified chi-squared test statistics under uniformity on the sphere $S_{p-1}$, in some cases we determinate by generating 10000 replicates of the statistics under uniformity. See Table 1. Here we use the method proposed by
Sibuya\cite{11} to simulate the uniformity defined on the sphere $S_{p-1}$.

We know that once several tests have been proposed, they are usually compared on the basis of power in simulation studies. Some authors studied empirical power of uniformity tests on the sphere. Diggle et al.\cite{12} compared the power of uniformity tests proposed by Beran and Giné in some particular cases. For some dimensions of sphere in some cases, the power of Bingham and Giné tests of uniformity defined on $S_{p-1}$ against a Bingham population or a mixture of Bingham population were compared by Figueiredo\cite{13}. And Figueiredo\cite{14} also studied the power of uniformity tests against the hypothesis of a Von Mises-Fisher distribution defined on the hypersphere in some special cases.

![Table 1](image1)

**Table 1** 95th percentiles of the modified chi-squared test under uniformity

<table>
<thead>
<tr>
<th>$p\backslash n$</th>
<th>10</th>
<th>20</th>
<th>50</th>
<th>80</th>
<th>120</th>
<th>150</th>
<th>200</th>
</tr>
</thead>
<tbody>
<tr>
<td>4</td>
<td>20.40000</td>
<td>22.40000</td>
<td>23.60000</td>
<td>23.80000</td>
<td>23.73333</td>
<td>23.86667</td>
<td>23.68000</td>
</tr>
<tr>
<td>5</td>
<td>44.40000</td>
<td>44.00000</td>
<td>43.44000</td>
<td>43.60000</td>
<td>44.00000</td>
<td>44.34667</td>
<td>44.16000</td>
</tr>
<tr>
<td>6</td>
<td>79.60000</td>
<td>79.20000</td>
<td>80.56000</td>
<td>80.80000</td>
<td>81.60000</td>
<td>81.68000</td>
<td>81.28000</td>
</tr>
<tr>
<td>7</td>
<td>130.8000</td>
<td>152.8000</td>
<td>152.2400</td>
<td>153.6000</td>
<td>153.0667</td>
<td>152.9333</td>
<td>153.2800</td>
</tr>
<tr>
<td>8</td>
<td>271.6000</td>
<td>287.2000</td>
<td>293.0400</td>
<td>294.4000</td>
<td>291.7333</td>
<td>292.0267</td>
<td>292.8000</td>
</tr>
<tr>
<td>9</td>
<td>553.2000</td>
<td>517.6000</td>
<td>554.1600</td>
<td>560.0000</td>
<td>562.6667</td>
<td>563.3867</td>
<td>562.8800</td>
</tr>
<tr>
<td>10</td>
<td>1014.000</td>
<td>1055.200</td>
<td>1076.400</td>
<td>1097.600</td>
<td>1100.267</td>
<td>1099.280</td>
<td>1095.360</td>
</tr>
</tbody>
</table>

![Figure 1](image2)

**Figure 1** Empirical power of modified chi-squared(real line) and Pearson chi-squared test(dashed line)

Next, we investigate the power of tests under alternative Von Mises-Fisher distribution. Suppose the direction mean $\mu = (0, 0, \ldots, 1)$ and concentration parameter $\xi = 0, 1, 2, \ldots, 10, 15$. For simulation of the Von Mises-Fisher distribution defined on $S_{p-1}$, the method proposed by Wood\cite{15} is used. We calculate the empirical power of tests including Rayleigh, Ajne, Bingham, Giné and modified chi-squared test. See Table 2, Table 3 and Figure 2. Table 2, Table 3 and Figure 2 depict the simulation results for the following cases: $p = 4(n = 20)$, $p = 6(n = 80)$, $p = 10(n = 40, 120)$. In Figure 2, the real line is the empirical power of the modified chi-squared test statistic. The upper lines are empirical power of the Rayleigh and Ajne tests which have
identical power for the cases analyzed here. The lower lines represent the empirical power of Giné and Bingham tests, respectively. Compared with the results in Table 2, Table 3 and Figure 2, we can see that the empirical power of the modified chi-squared test is higher than those of Giné and Bingham tests, and is close to those of Rayleigh and Ajne tests.

<table>
<thead>
<tr>
<th>ξ</th>
<th>0</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
<th>7</th>
<th>8</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Modified chi-squared</td>
<td>0.050</td>
<td>0.442</td>
<td>0.984</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
</tr>
<tr>
<td>Rayleigh</td>
<td>0.036</td>
<td>0.758</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
</tr>
<tr>
<td>Ajne</td>
<td>0.036</td>
<td>0.764</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
</tr>
<tr>
<td>Giné</td>
<td>0.056</td>
<td>0.062</td>
<td>0.364</td>
<td>0.940</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
</tr>
<tr>
<td>Bingham</td>
<td>0.058</td>
<td>0.064</td>
<td>0.374</td>
<td>0.948</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
</tr>
</tbody>
</table>

Table 2 Empirical power of the tests against Von Mises-Fisher distribution for \( p = 6(n = 80) \)

<table>
<thead>
<tr>
<th>ξ</th>
<th>0</th>
<th>0.2</th>
<th>0.5</th>
<th>1</th>
<th>1.5</th>
<th>2.5</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Modified chi-squared</td>
<td>0.052</td>
<td>0.064</td>
<td>0.106</td>
<td>0.336</td>
<td>0.766</td>
<td>0.966</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
</tr>
<tr>
<td>Rayleigh</td>
<td>0.036</td>
<td>0.060</td>
<td>0.152</td>
<td>0.660</td>
<td>0.960</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
</tr>
<tr>
<td>Ajne</td>
<td>0.036</td>
<td>0.058</td>
<td>0.146</td>
<td>0.650</td>
<td>0.960</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
</tr>
<tr>
<td>Giné</td>
<td>0.040</td>
<td>0.036</td>
<td>0.068</td>
<td>0.066</td>
<td>0.080</td>
<td>0.364</td>
<td>0.73</td>
<td>0.966</td>
<td>1.000</td>
</tr>
<tr>
<td>Bingham</td>
<td>0.058</td>
<td>0.038</td>
<td>0.068</td>
<td>0.068</td>
<td>0.082</td>
<td>0.374</td>
<td>0.73</td>
<td>0.994</td>
<td>1.000</td>
</tr>
</tbody>
</table>

Table 3 Empirical power of the tests against Von Mises-Fisher distribution for \( p = 10(n = 120) \)

Now, we consider Watson distribution as an alternative. We examine the empirical power of tests statistics presented in this article. See Table 4 and Figure 3. For the simulation of Watson distribution, we have used the acceptance-rejection method. To save space, we present only the simulation results with directional parameter \( \mu = (0, \ldots, 0, (1 - \cos^2 \theta)^{1/2}, \cos \theta) \), where \( \theta = \pi/4 \). Results for other directional parameters are similar.

![Figure 2](image1.png)

Figure 2 Alternative: Von Mises-Fisher distribution, the real line is the empirical power of the modified chi-squared test, the upper broken line are the empirical power of Rayleigh and Ajne tests, the lower broken line are the empirical power of Giné and Bingham tests.

![Figure 3](image2.png)

In Figure 3, the notation is the same as that given in Figure 2. From Figure 3, we can see that
the upper lines represent the empirical power of Giné and Bingham tests. On the other hand, Rayleigh and Ajne tests have the lowest empirical power, and even are invalid, contrasting they have the highest empirical power when alternative is Von Mises-Fisher distribution. Therefore, the empirical power of the modified chi-squared test is valid. Although the empirical power of modified chi-squared test is lower than those of Giné and Bingham tests, the difference between them is small in most cases. For example, in Table 4, for $\xi = 1$, the power of modified chi-squared test is 0.058, and the power of Bingham test is 0.100.

<table>
<thead>
<tr>
<th>$\xi$</th>
<th>0</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
<th>8</th>
<th>9</th>
</tr>
</thead>
<tbody>
<tr>
<td>Modified chi-squared</td>
<td>0.044</td>
<td>0.058</td>
<td>0.096</td>
<td>0.256</td>
<td>0.610</td>
<td>0.906</td>
<td>0.994</td>
<td>1.000</td>
<td>1.000</td>
</tr>
<tr>
<td>Rayleigh</td>
<td>0.034</td>
<td>0.064</td>
<td>0.052</td>
<td>0.052</td>
<td>0.070</td>
<td>0.090</td>
<td>0.080</td>
<td>0.086</td>
<td>0.118</td>
</tr>
<tr>
<td>Ajne</td>
<td>0.040</td>
<td>0.066</td>
<td>0.054</td>
<td>0.054</td>
<td>0.074</td>
<td>0.098</td>
<td>0.088</td>
<td>0.092</td>
<td>0.130</td>
</tr>
<tr>
<td>Giné</td>
<td>0.052</td>
<td>0.106</td>
<td>0.406</td>
<td>0.904</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
</tr>
<tr>
<td>Bingham</td>
<td>0.052</td>
<td>0.100</td>
<td>0.408</td>
<td>0.908</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
</tr>
</tbody>
</table>

Table 4 Empirical power of the tests against Watson distribution for $p = 6(n = 50)$

In summary, there is no such thing as uniformly “best” test. Whereas, certain tests tend to perform better than others in certain types of simulations. The simulation studies demonstrate that the modified chi-squared test is more robust than other uniformity tests on the hypersphere. And the modified chi-squared test is valid under different alternatives.

Figure 3 Alternative: Watson distribution, the real line is the empirical power of the modified chi-squared test, the upper broken line are the empirical power of Giné and Bingham tests, the lower broken line are the empirical power of Rayleigh and Ajne tests.

4. Discussion

In this article we proposed and constructed the modified chi-squared test. We further used it to test whether vectorial data come from a uniformity distribution defined on the hypersphere. And we compared the empirical power of five tests presented in the article for some cases. Although the simulation studies show that the modified chi-squared test statistic against different alternatives is more stable, it may lead to lower empirical power in some case (see Table 4). Thus it is interesting to improve empirical power of the modified chi-squared test.
In order to improve the empirical power of the modified chi-squared test, we may consider a translation of coordinate. To address this issue, let $X$ be a $p \times n$ matrix, where $X = (X_1, \ldots, X_n)$, $X_i$, $i = 1, \ldots, n$ denote random variables defined on the sphere $S_{p-1}$. If there exists a $p \times p$ orthogonal matrix, such that $Y = PX$, then we may construct the modified chi-squared test based on $Y$. The problem how to find out an orthogonal matrix $P$ may be considered.

In addition, in the article we have not discussed the exact distribution or asymptotic properties of the modified chi-squared test. The modified chi-squared test may also be used to test the distribution of multi-dimension data. These research topics are beyond the scope of this article. Further research is needed.

5. Appendix

The Von Mises-Fisher distribution (also known as Langevin distribution) defined on $S_{p-1}$ is usually denoted by $M_p(\mu, \xi)$. Its probability density function with respect to the uniform distribution is given by

$$f(x; \mu, \xi) = \left(\frac{\xi}{2}\right)^{p/2 - 1} \frac{1}{\Gamma(p/2)I_{p/2-1}(\xi)} \exp(\xi'x)$$

where $x \in S_{p-1}, \mu \in S_{p-1}, \xi \geq 0$

$I_u$ denotes the modified Bessel function of the first kind and order $\nu$ defined by

$$I_\nu(\eta) = \frac{\Gamma(\frac{p}{2})}{\Gamma(\frac{1}{2})\Gamma(\frac{p-1}{2})} \int_0^1 \exp(\xi s) s^{1/2} (1 - s)^{(p-3)/2} ds.$$

Parameters $\xi$ and $\mu$ are the concentration and mean direction parameter, respectively. For $\xi = 0$, the Von Mises-Fisher distribution reduces to the uniformity on the hypersphere.

Watson distribution is denoted by $W_p(\mu, \xi)$ and has a probability density function given by

$$f(x; \mu, \xi) = \left(1_F\left(\frac{1}{2}, \frac{p}{2}, \xi\right)\right)^{-1} \exp(\xi'x)^2$$

where $x \in S_{p-1}, \mu \in S_{p-1}, \xi \in \mathbb{R}$

where $\xi$ is concentration parameter and $\mu$ is directional parameter. The reciprocal of the confluent hypergeometric function $1_F()$ is the normalizing constant and is defined by

$$1_F\left(\frac{1}{2}, \frac{p}{2}, \xi\right) = \frac{\Gamma(\frac{p}{2})}{\Gamma(\frac{1}{2})\Gamma(\frac{p-1}{2})} \int_0^1 \exp(\xi s) s^{-1/2} (1 - s)^{(p-3)/2} ds.$$

For $\xi = 0$, Watson distribution is uniformity.

Suppose $X_1, \ldots, X_n$ is a $p$-dimension random sample, where $X_i = (X_{i1}, \ldots, X_{ip})'$ and $\sum_{j=1}^p (X_{ij})^2 = 1$, $i = 1, \ldots, n$.

1) Ajne test

The Ajne statistic is defined by

$$A = \frac{n}{4} - \frac{1}{n\pi} \sum_{i<j} \varphi_{ij},$$

where $\varphi_{ij} = \cos^{-1}(\sum_{k=1}^p X_{ik}X_{jk})$, $1 \leq i < j \leq n$. 

2) Bingham test

The Bingham statistic is defined by

\[ B = \frac{p(p+2)}{2n} \sum_{i=1}^{p} \left( \lambda_i - \frac{1}{p} \right)^{3/2}, \]

where \( \lambda_i, i = 1, \ldots, p \) are the eigenvalues of \( T, T = \sum_{i=1}^{n} (X_iX_i' - p^{-1}I) \), \( I \) is a \( p \times p \) identity matrix.

3) Giné test

The Giné statistic is defined by

\[ G = \frac{n}{2} - \frac{p-1}{2n} \left[ \frac{(p-1)/2}{\Gamma(p/2)} \right]^2 \sum_{i<j} \sin \varphi_{ij}, \]

where \( \varphi_{ij} = \cos^{-1}(\sum_{k=1}^{p} X_{ik}X_{jk}), 1 \leq i < j \leq n \), is the smaller one of the two angles between \( X_i \) and \( X_j \).

4) Rayleigh test

Let \( R \) be the length of the resultant vector defined by

\[ R = \left\{ \left( \sum_{i=1}^{n} X_{i1} \right)^2 + \left( \sum_{i=1}^{n} X_{i2} \right)^2 + \cdots + \left( \sum_{i=1}^{n} X_{ip} \right)^2 \right\}^{1/2} \]

and \( \bar{R} \) the mean resultant length defined by

\[ \bar{R} = \frac{R}{n}. \]

Then Rayleigh statistic is represented as

\[ np\bar{R}^2. \]

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A modified Chi-squared goodness-of-fit test


