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ON TWO FAMILIES OF TESTS FOR NORMALITY WITH EMPIRICAL DESCRIPTION OF THEIR PERFORMANCES

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Abstract

We discuss two families of tests for normality based on characterizations of continuous distributions via order statistics and record values. Simulations of their powers show that they are competitive to widely recommended tests in the literature.

Keywords: order statistics, record values, U-statistics, normal distributions, exponential distributions, characterizations, goodness-of-fit tests, powers.

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