// How to use npStochin

// 1. install moremata package

ssc install moremata

// 2. set working directory

global wd="/Users/nataliashestakova/Google Drive/1 - research/2015-10 Karl's tests"

// 3. install npStochin program

do "$wd/npStochin\_0905.do"

// 4. load data from excel

import excel using "$wd/npstatscoursedata.xlsx", sheet(law) firstrow clear

// test when data is stored as two variables

// 1. default settings: alternative=twosided, d=0, alpha=0.05, max\_iter=100000

npStochin Civil=Common

// 2. change alternative to "greater" or "less"

npStochin Civil=Common, greater

npStochin Civil=Common, less

// specifying "twosided" is identical to not specifying anything

npStochin Civil=Common, twosided

// specifying more than one alternative causes an error

npStochin Civil=Common, greater less

// 3. change d

npStochin Civil=Common, d(0.5)

// 4. change alpha

npStochin Civil=Common, alpha(0.01)

// the order in which options are specified does not matter

npStochin Civil=Common, alpha(0.01) less d(0.5)

npStochin Civil=Common, d(0.5) less alpha(0.01)

// to be fixed

// npStochin Civil=Common, d(0.7)

// test when data is stored as variable and group dummy

// transform data to long format

rename Civil var1

rename Common var2

gen obs=\_n

reshape long var, i(obs) j(group)

drop obs

drop if var==.

// 1. default settings: alternative=twosided, d=0, alpha=0.05, max\_iter=100000

npStochin var, by(group)

// 2. change alternative to "greater" or "less"

npStochin var, by(group) greater

npStochin var, by(group) less

// specifying "twosided" is identical to not specifying anything

npStochin var, by(group) twosided

// specifying more than one alternative causes an error

npStochin var, by(group) greater less

// 3. change d

npStochin var, by(group) d(0.5)

// 4. change alpha

npStochin var, by(group) alpha(0.01)

// the order in which options are specified does not matter

npStochin var, by(group) alpha(0.01) less d(0.5)

npStochin var, by(group) d(0.5) less alpha(0.01)