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## TESTING A DIFFERENTIAL CONDITION AND LOCAL NORMALITY OF DENSITIES

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**Abstract.** In this paper, we consider testing if a density satisfies a differential equation. This result can be applied to see if a density belongs to a particular family of distributions. For example, the standard normal density  $f(t) = (2\pi)^{-1/2} \exp(-t^2/2)$  satisfies the differential equation  $f'(t) + tf(t) = 0$ . If a density satisfies this equation at that point  $t$ , then it is called *locally standard normal* at that point. Thus, there is a practical need to test whether a density satisfies a certain differential equation. We consider the expression  $F(x) = \sum_{l=0}^L g_l(x) f^{(l)}(x)$ . We can test the null hypothesis  $H_0: f$  satisfies the equation  $F(x) = 0$  against the alternative hypothesis  $H_a: F(x) \neq 0$ . The testing procedure is accompanied by an asymptotic normality statement.

**1. Introduction.** In statistics, normality tests are used to determine if a data set is well-modeled by a normal distribution and to compute how likely it is for a random variable underlying the data set to be normally distributed. Nevertheless normality tests are useful in many areas of forecasting and econometric inference as complements to other diagnostic tests. The tests are a form of model selection, and can be interpreted several ways, depending on one's interpretations of probability, for example, in frequentist statistics, statistical hypothesis testing, data are tested against the null hypothesis that it is normally distributed.

In this paper, we propose a local normality test. Consider, for example, the standard normal density  $f(t) = (2\pi)^{-1/2} \exp(-t^2/2)$ . It satisfies a differential equation  $f'(t) + tf(t) = 0$ . The general solution of this equation is  $f(t) = c \exp(-t^2/2)$ , and if it is to be a density, one has to put  $c = (2\pi)^{-1/2}$ . We say that a density  $f$  is *locally standard normal* at point  $t$  if it satisfies the above differential equation at that point. Thus, there is a practical need to test whether a density satisfies a certain differential equation. The testing procedure is accompanied by an asymptotic normality statement.

There are a variety of statistical tests designed specifically to test the normality of data distribution. Different tests of normality often produce different results. The latest references concerning normality testing include [1–7]. According to [1], the Shapiro-Wilk test has the best power for a given level of significance, followed closely by the Anderson-Darling test, Lilliefors test and Kolmogorov-Smirnov test. [2] showed that the Jarque-Bera test is superior in power to its competitors for symmetric distributions with medium up to long tails and for slightly skewed distributions with long tails. The power of the Jarque-Bera test is poor for distributions with short tails, especially if the shape is bimodal, sometimes the test is even biased. According to [3], for testing other distributions, the statistics based on generalized sample spacings and the modified Anderson-Darling statistic provide the most powerful tests. [6] compared the power of six formal tests of normality and showed that D'Agostino-Pearson test achieves

the highest power under all conditions for large sample size. Most existing tests are based on some global properties of normal distributions. Our test is local. Both global and local approaches have their advantages and deficiencies. The main difference between the global and local approaches consists in the amount of calculation: rejecting normality locally is enough to reject it globally.

**2. Main results.** Let  $X_1, X_2, \dots, X_n$  be independent identically distributed observation from distribution having unknown density  $f$ . The Rosenblat-Parzen estimator for the density  $f$  evaluated at  $x \in R$  is defined by

$$\hat{f}_R(x) = \frac{1}{n} \sum_{j=1}^n \frac{1}{h} K\left(\frac{x - X_j}{h}\right),$$

where  $h > 0$  is a bandwidth and  $K$  is a kernel on  $R$  satisfying  $\int_R K(t) dt = 1$ . Denote  $\alpha_j(K) = \int_R x^j K(x) dx$  the  $j$ -th moment of  $K$  and let  $K$  be a kernel of order  $q$ , that is  $\alpha_j(K) = 0$ ,  $j = 1, \dots, q-1$ ,  $\alpha_q(K) \neq 0$

If  $f$  and  $K$  are  $l$  times continuously differentiable, then differentiation of  $\hat{f}_R(x)$  leads to the estimator of  $f^{(l)}(x)$

$$\hat{f}^{(l)}(x) = \frac{1}{n} \sum_{j=1}^n \frac{1}{h^{l+1}} K^{(l)}\left(\frac{x - X_j}{h}\right). \quad (1)$$

In asymptotic statements the sample size  $n$  tends to infinity and the bandwidth  $h$  depends on  $n$  but this dependence usually is not reflected in the notation.

Now we turn to the testing for local normality. More generally, consider the expression

$$F(x) = \sum_{l=0}^L g_l(x) f^{(l)}(x), \quad (2)$$

where  $\{g_l(x)\}$  are given functions and the senior coefficient  $g_L$  is different from zero at the given point  $x$ . We can test

- the null hypothesis  $H_0$ :  $f$  satisfies the equation  $F(x) = 0$  against
- the alternative hypothesis  $H_a$ :  $F(x) \neq 0$ .

It is convenient to use the differential operator  $D$  defined by  $(Df)(x) = F(x)$ . Since the derivative  $\hat{f}^{(l)}(x)$  is estimated by (1), it is natural to estimate  $F(x)$  by

$$\hat{F}_h(x) = \sum_{l=0}^L g_l(x) \hat{f}_h^{(l)}(x, K) = \frac{1}{n} \sum_{j=1}^n \sum_{l=0}^L \frac{g_l(x)}{h^{l+1}} K^{(l)}\left(\frac{x - X_j}{h}\right). \quad (3)$$

As one can see from part (a) of the next theorem, under the null hypothesis it also makes sense to consider the random variable  $\hat{G}_h(x) = \hat{F}_h(x) / h$ . Provided that

$$f(x) g_L(x) \neq 0, \quad (4)$$

let  $\Psi$  denote a normal variable distributed as  $N\left(0, f(x) \left[\int g_L(x) K^{(L)}(t)\right]^2 dt\right)$ .

### Assumption 1.

- $f$  is infinitely differentiable.
- $K$  has  $l$  continuous derivatives and  $\max_{l=0, \dots, L} \|K^{(l)}\|_{C(R)} < \infty$ .

**Theorem 1.** Suppose that Assumption 1 holds. Then the following statements are true:

- The bias of (3) is given by

$$E\hat{F}_h(x) - F(x) = g_L(x) \frac{f^{(q+L)}(x)}{q!} (-h)^q \alpha_q(K) + O(h). \quad (5)$$

Consequently, under  $H_0$

$$E\hat{F}_h(x) = O(h^q) \quad (6)$$

If, however,  $E\hat{F}_h(x) \rightarrow const \neq 0$ , as  $h \rightarrow 0$ , then  $F(x) \neq 0$  and  $H_0$  can be rejected.

b) If  $nh^{2L+1} \rightarrow \infty$  and (4) holds, then under the null  $p \lim \hat{F}_h(x) = 0$  (this equation is preferable to (6) because in practice  $E\hat{F}_h(x)$  is unknown).

c) If  $nh \rightarrow \infty$  and (4) holds, then

$$d) \quad (nh^{2L+1})^{1/2} [\hat{F}_h(x) - E\hat{F}_h(x)] \xrightarrow{d} \Psi. \quad (7)$$

If, in addition,  $nh^{2L+3} \rightarrow 0$ , then

$$(nh^{2L+1})^{1/2} [\hat{F}_h(x) - F(x)] \xrightarrow{d} \Psi$$

e) If  $nh \rightarrow \infty$ , and  $nh^{2L+3} \rightarrow 0$  and (4) holds, then under the null  $(nh^{2L+1})^{1/2} \hat{G}_h(x) \xrightarrow{d} \Psi$ .

**Proof:** a) Denoting

$$\omega_j = \sum_{l=0}^L \frac{g_l(x)}{h^{l+1}} K^{(l)}\left(\frac{x - X_j}{h}\right), j = 1, \dots, n$$

we rewrite (3) as

$$\hat{F}_h(x) = \frac{1}{n} \sum_{j=1}^n \omega_j, \quad (8)$$

$$E\hat{F}_h(x) = \frac{1}{n} \sum_{j=1}^n \left( \sum_{l=0}^L E \frac{g_l(x)}{h^{l+1}} K^{(l)}\left(\frac{x - X_j}{h}\right) \right) = \frac{1}{n} \sum_{j=1}^n E\omega_j = E\omega_1. \quad (9)$$

**Assumption 2.**

To justify integration by parts below, for any  $h > 0$  and  $j = 0, \dots, l-1, l \geq 1$

$$\lim_{s \rightarrow -\infty} K^{(j)}(-s) f^{(l-1-j)}(x+sh) = \lim_{s \rightarrow +\infty} K^{(j)}(-s) f^{(l-1-j)}(x+sh) = 0$$

Using (9),

$$E\omega_1 = E\hat{F}_h(x) = \frac{1}{n} \sum_{j=1}^n \left( \sum_{l=0}^L E \frac{g_l(x)}{h^{l+1}} K^{(l)}\left(\frac{x - X_j}{h}\right) \right) = \sum_{l=0}^L \frac{g_l(x)}{h^{l+1}} \int_R K^{(l)}\left(\frac{x-s}{h}\right) f(s) ds =$$

(changing variables)

$$= \sum_{l=0}^L \frac{g_l(x)}{h^l} \int_R K^{(l)}(-t) f(x+ht) dt = \sum_{l=0}^L g_l(x) \left( \frac{1}{h^l} \int_R K^{(l)}(-t) f(x+ht) dt \right) =$$

(then Assumption 2 allows us to integrate  $l$  times by parts)

$$\begin{aligned} &= \sum_{l=0}^L g_l(x) \left( -\frac{1}{h^l} K^{(l-1)}(-t) f(x+ht) \right)_{-\infty}^{+\infty} + \sum_{l=0}^L g_l(x) \left( \frac{1}{h^{l-1}} \int_R K^{(l-1)}(-t) f'(x+ht) dt \right) = \dots = \\ &= \sum_{l=0}^L g_l(x) \left( -\frac{1}{h} K(-t) f^{(l-1)}(x+ht) \right)_{-\infty}^{+\infty} + \sum_{l=0}^L g_l(x) \left( \int_R K(-t) f^{(l)}(x+ht) dt \right) = \\ &= \sum_{l=0}^L g_l(x) \left( \int_R K(-t) f^{(l)}(x+ht) dt \right) \end{aligned}$$

This integral typically is not analytically solvable, so we approximate it using Taylor expansion of  $f^{(l)}(x+ht)$  in the argument  $ht$ , which is valid as  $h \rightarrow 0$ . For a  $q$ -th order kernel we take the expansion out to the  $q$ -th term

$$f^{(l)}(x+ht) = \sum_{i=0}^{\infty} \frac{f^{(i+l)}(x)}{i!} (ht)^i = f^{(l)}(x) + \frac{f^{(q+l)}(x)}{q!} (ht)^q + o(h^{q+1})$$

Using  $\int_{-\infty}^{+\infty} K(t)dt = 1$  and  $\alpha_q(K) = \int_R x^q K(x)dx$ , we get

$$E\omega_1 = \sum_{l=0}^L g_l(x) f^{(l)}(x) + \sum_{l=0}^L g_l(x) \frac{f^{(q+l)}(x)}{q!} (-h)^q \left( \int_R K(-t)(-t)^q dt \right) + o(h^{q+1}) =$$

$$= (Df)(x) + g_L(x) \frac{f^{(q+L)}(x)}{q!} (-h)^q \alpha_q(K) + o(h^{q+1}). \tag{10}$$

Equation (5) follows from (3) and (10)

$$E\hat{F}_h(x) - F(x) = g_L(x) \frac{f^{(q+L)}(x)}{q!} (-h)^q \alpha_q(K) + o(h^{q+1}).$$

The rest of part a) is an obvious consequence of (5).

b) We need an asymptotic expression for the variance of  $\hat{F}_h(x)$ . By the i.i.d. assumption

$$\text{var}(\hat{F}_h(x)) = \frac{1}{n^2} \sum_{j=1}^n \text{var}(\omega_j) = \frac{1}{n} [E\omega_1^2 - (E\omega_1)^2].$$

We need to evaluate  $E\omega_1^2$  and  $(E\omega_1)^2$ .

$$E\omega_1^2 = \sum_{l,m=0}^L \frac{g_l(x)g_m(x)}{h^{l+m+2}} EK^{(l)}\left(\frac{x-X_1}{h}\right)K^{(m)}\left(\frac{x-X_1}{h}\right) =$$

$$= \sum_{l,m=0}^L \frac{g_l(x)g_m(x)}{h^{l+m+2}} \int_R K^{(l)}\left(\frac{x-s}{h}\right)K^{(m)}\left(\frac{x-s}{h}\right)f(s)ds =$$

$$= \sum_{l,m=0}^L \frac{g_l(x)g_m(x)}{h^{l+m+1}} \int_R K^{(l)}(-t)K^{(m)}(-t)f(x+ht)dt =$$

$$= \frac{g_L^2(x)}{h^{2L+1}} \left\{ f(x) \int_R (K^{(L)}(t))^2 dt \right\} + \frac{g_L^2(x)}{h^{2L+1}} \sum_{\substack{0 \leq l,m \leq L \\ l+m \leq 2L-1}} \frac{g_l(x)g_m(x)}{g_L^2(x)} h^{2L-l-m} \left[ f(x) \int_R K^{(l)}(-t)K^{(m)}(-t)dt \right] =$$

$$= \frac{g_L^2(x)}{h^{2L+1}} \left\{ f(x) \int_R (K^{(L)}(t))^2 dt + O(h) \right\}. \tag{11}$$

Combining (10) and (11), we obtain the expression for the variance

$$\text{var}(\hat{F}_h(x)) = \frac{g_L^2(x)}{nh^{2L+1}} \left\{ f(x)\alpha_0 [K^{(L)}]^2 + O(h) \right\} - \frac{1}{n} [F(x) + O(h)]^2 =$$

$$= \frac{1}{nh^{2L+1}} \left\{ f(x)\alpha_0 [g_L(x)K^{(L)}]^2 + O(h) \right\}. \tag{12}$$

If  $H_0$  holds then by (5)  $E\hat{F}_h(x) \rightarrow 0, h \rightarrow 0$  and by the Chebyshev inequality (12) implies

$$P\left(|\hat{F}_h(x) - E\hat{F}_h(x)| \geq \varepsilon\right) \leq \frac{1}{\varepsilon^2} \text{var}(\hat{F}_h(x)) \rightarrow 0, h \rightarrow 0, \text{ for any } \varepsilon > 0.$$

Hence,  $\hat{F}_h(x) = [\hat{F}_h(x) - E\hat{F}_h(x)] + E\hat{F}_h(x) \xrightarrow{P} 0$ .

c) Let us prove convergence in distribution of the standardized version  $S_n = [\hat{F}_h(x) - E\hat{F}_h(x)] / [\text{var}(\hat{F}_h(x))]^{1/2}$  of  $\hat{F}_h(x)$ . Using (8), we have

$$S_n = \frac{1}{n} \sum_{j=1}^n \frac{\omega_j - E\omega_j}{\left[\text{var}(\hat{F}_h(x))\right]^{1/2}} = \sum_{j=1}^n X_{nj}$$

where  $X_{nj} = \omega_j - E\omega_j / \left[\text{var}(\hat{F}_h(x))\right]^{1/2}$ .

It is easy to see that by the i.i.d property

$$EX_{nj} = 0, \quad \text{var}(X_{nj}) = \frac{\text{var}(\omega_j)}{n^2 \text{var}(\hat{F}_h(x))} = \frac{1}{n}, \quad \text{var}(S_n) = 1.$$

Alternatively, using the notation in the Lindeberg-Feller theorem [7], we can rewrite

$$\mu_{nj} = 0, \quad \sigma_{nj} = \frac{1}{n}, \quad \sigma_n = 1.$$

Let  $F_{nj}$  be the distribution function of  $X_{nj}$ . Since  $X_{nj}$  are i.i.d., all  $F_{nj}$  coincide with  $F_{n1}$  and the Lindeberg function takes the form

$$\begin{aligned} \lambda &\equiv \frac{1}{\sigma_n^2} \sum_{j=1}^n \int_{|x|>\varepsilon} x^2 dF_{nj} = n \int_{|x|>\varepsilon} x^2 dF_{n1}(x) \leq \frac{n}{\varepsilon^\delta} \int |x|^{2+\delta} dF_{n1}(x) = \\ &= \frac{n}{\varepsilon^\delta} E|X_{n1}|^{2+\delta} = \frac{E|\omega_1 - E\omega_1|^{2+\delta}}{\varepsilon^\delta n^{1+\delta} \left[\text{var}(\hat{F}_h(x))\right]^{1+\delta/2}}. \end{aligned} \quad (13)$$

By Holder's inequality

$$\left(E|\omega_1 - E\omega_1|^{2+\delta}\right)^{\frac{1}{2+\delta}} \leq 2 \left(E|\omega_1|^{2+\delta}\right)^{\frac{1}{2+\delta}} \leq$$

(plugging  $\omega_1$  in and applying Minkowski's inequality)

$$\begin{aligned} &\leq 2 \sum_{l=0}^L \frac{|g_l(x)|}{h^{l+1}} \left[ E \left| K^{(l)} \left( \frac{x - X_1}{h} \right) \right|^{2+\delta} \right]^{\frac{1}{2+\delta}} = 2 \sum_{l=0}^L \frac{|g_l(x)|}{h^{l+1}} \left[ \int_R \left| K^{(l)} \left( \frac{x-s}{h} \right) \right|^{2+\delta} f(s) ds \right]^{\frac{1}{2+\delta}} = \\ &= 2 \sum_{l=0}^L \frac{|g_l(x)|}{h^{l+1}} \left[ \int_R \left| K^{(l)}(t) \right|^{2+\delta} f(x+ht) dt \right]^{\frac{1}{2+\delta}} \leq 3 \frac{|g_L(x)|}{h^{L+1}} \left\{ \left[ f(x) \int_R \left| K^{(L)}(t) \right|^{2+\delta} dt + O(h) \right]^{\frac{1}{2+\delta}} \right\}. \end{aligned}$$

Therefore,

$$\left(E|\omega_1 - E\omega_1|^{2+\delta}\right) \leq 3^{2+\delta} \left( \frac{|g_L(x)|^{2+\delta}}{h^{L+1-1/(2+\delta)}} \left\{ f(x) \int_R \left| K^{(L)}(t) \right|^{2+\delta} dt + O(h) \right\} \right). \quad (14)$$

Combing (12) and (14), we get

$$\lambda \leq \frac{n^{1+\delta/2} h^{(2L+1)(1+\delta/2)} \left[ 3 |g_L(x)| \right]^{2+\delta} \left\{ f(x) \int_R \left| K^{(L)}(t) \right|^{2+\delta} dt + O(h) \right\}}{\varepsilon^\delta n^{1+\delta} h^{L+1-1/(2+\delta)} \left\{ f(x) \alpha_0 \left[ g_L(x) K^{(L)} \right]^2 + O(h) \right\}^{1+\delta/2}} = \frac{c(\varepsilon, \delta, x)}{(nh)^{\delta/2}} \rightarrow 0,$$

as  $nh \rightarrow \infty$ .

By the Lindeberg-Feller theorem the assumption  $nh \rightarrow \infty$  implies  $S_n \xrightarrow{d} N(0, 1)$ .

Now we can prove the convergence stated in (7). By (12) the limit in distribution of  $(nh^{2L+1})^{1/2} \left[ \hat{F}_h(x) - E\hat{F}_h(x) \right]$  is the same as that of

$$\begin{aligned} & \left\{ f(x)\alpha_0 \left[ g_L(x)K^{(L)} \right]^2 + O(h) \right\}^{1/2} \frac{\hat{F}_h(x) - E\hat{F}_h(x)}{\left[ \text{var}(\hat{F}_h(x)) \right]^{1/2}} = \\ & = \left\{ f(x)\alpha_0 \left[ g_L(x)K^{(L)} \right]^2 + O(h) \right\}^{1/2} S_n \xrightarrow{d} \Psi. \end{aligned}$$

In the equation

$$\left( nh^{2L+1} \right)^{1/2} \left[ \hat{F}_h(x) - F(x) \right] = \left( nh^{2L+1} \right)^{1/2} \left[ \hat{F}_h(x) - E\hat{F}_h(x) \right] + \left( nh^{2L+1} \right)^{1/2} \left[ E\hat{F}_h(x) - F(x) \right]$$

the first term on the right converges in distribution, as we have just proved, and the second is of order  $O\left(\left(nh^{2L+1}\right)^{1/2} h\right) = O\left(\left(nh^{2L+3}\right)^{1/2}\right) = o(1)$ , according to (5) and the assumption  $nh^{2L+3} \rightarrow 0$ .

(d) Under the null one has the identity  $\left(nh^{2L+3}\right)^{1/2} \hat{G}_h(x) = \left(nh^{2L+1}\right)^{1/2} \left[ \hat{F}_h(x) - F(x) \right]$ , the conclusion follows from part (c).

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#### ДИФФЕРЕНЦИАЛДЫҚ ШАРТТАРДЫ ТЕСТІЛЕУ ЖӘНЕ ТЫҒЫЗДЫҚТЫҢ ЖЕРГІЛІКТІ НОРМАЛІ

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**Тірек сөздер:** тестілеу, жергілікті нормальды тест, баламалы болжау, нөлдік болжау, асимптотикалық нормальдық.

**Аннотация.** Жұмыста, тығыздық функциясы дифференциалдық теңдеуді қанағаттандыратын тестілеу әдісі ұсынылады. Бұл нәтиже тығыздық функциясы нақты үлестірімдер жиынына жататынын тексеру үшін қолданылуы мүмкін. Мысалы, стандартты нормальді тығыздық  $f(t) = (2\pi)^{-1/2} \exp(-t^2/2)$  жиыны келесі дифференциалдық теңдеуді  $f'(t) + tf(t) = 0$  қанағаттандырады. Егер тығыздық осы теңдеуді  $t$  нүктесінде қанағаттандырса, онда ол осы нүктеде жергілікті стандартты нормальді деп аталады. Сондықтан, тексерудің тәжірибелік қажеттілігі туындайды, яғни тығыздық функциясы қандайда бір дифференциалдық теңдеуді қанағаттандыратынын тексеру керек. Мынадай өрнекті  $F(x) = \sum_{l=0}^L g_l(x) f^{(l)}(x)$  қарастырамыз. Біз  $H_0$  нөлдік болжауды тексере аламыз, егер  $f$  функциясы  $F(x) = 0$  теңдікті қанағаттандырса баламалы болжауға қарсы  $H_a: F(x) \neq 0$ .

Тестілеу әдісі асимптотикалық нормальдық ұйғарыммен анықталады.

**ТЕСТИРОВАНИЕ ДИФФЕРЕНЦИАЛЬНЫХ УСЛОВИЙ  
И ЛОКАЛЬНАЯ НОРМАЛЬНОСТЬ ПЛОТНОСТИ**

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**Ключевые слова:** тестирование, тестирование локальной нормальности, альтернативная гипотеза, нулевая гипотеза, асимптотическая нормальность.

**Анотация.** В этой статье предлагается процедура тестирования ли плотность удовлетворяет ли плотность дифференциальному уравнению. Этот результат может быть применен для проверки, что плотность относится к конкретному семейству распределений. Например, стандартная нормальная плотность  $f(t) = (2\pi)^{-1/2} \exp(-t^2/2)$  удовлетворяет дифференциальному уравнению  $f'(t) + tf'(t) = 0$ . Если плотность удовлетворяет этому уравнению в этой точке  $t$ , то она называется локально стандартной нормальной в этой точке. Таким образом, существует практическая необходимость в проверке, удовлетворяет ли плотность некоторому дифференциальному уравнению. Рассмотрим выражение  $F(x) = \sum_{l=0}^L g_l(x) f^{(l)}(x)$ . Мы можем проверить нулевую гипотезу  $H_0: f$  удовлетворяет уравнению  $F(x) = 0$  против альтернативной гипотезы  $H_a: F(x) \neq 0$ .

Метод тестирования сопровождается утверждением об асимптотической нормальности.

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