Abstract:

In this bachelor thesis will be shown one-sample Kolmogorov-Smirnov test, which compares empirical distribution function with one specified distribution function. At first we introduce marking and prove some basic properties about the test statistics and derive asymptotic critical values for the test. At the end of the first chapter we show consistency of the test. In the next step we initiate Lilliefors test of normality. The crucial outcome of the thesis is that distribution of test statistics with some assumptions is independent of unknown parameters. Finally we show a table of approximated critical values and compare with already publicated.