

Some notes on biasedness and unbiasedness of two-sample Kolmogorov-Smirnov test

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This paper deals with two-sample Kolmogorov-Smirnov test and its biasedness. This test is not unbiased in general in case of different sample sizes. We found out most biased distribution for some values of significance level α . Moreover we discovered that there exists number of observation and significance level α such that this test is unbiased at level α .

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