

## รายการอ้างอิง



### ภาษาไทย

ไพบรมา พจนนิมิต. การศึกษาแบบมอนติคาร์โล: การเปรียบเทียบอำนาจของ  
การทดสอบของที-เทส, วิสค็อกซอน เทส, เทอร์รี่-โฮพฟ์ดิง นอร์มอล สกอร์ เทส และ  
แวน เดอแวย์เดิน นอร์มอล-สกอร์ เทส ภายใต้ลักษณะการแจกแจงของประชากร 3 แบบ  
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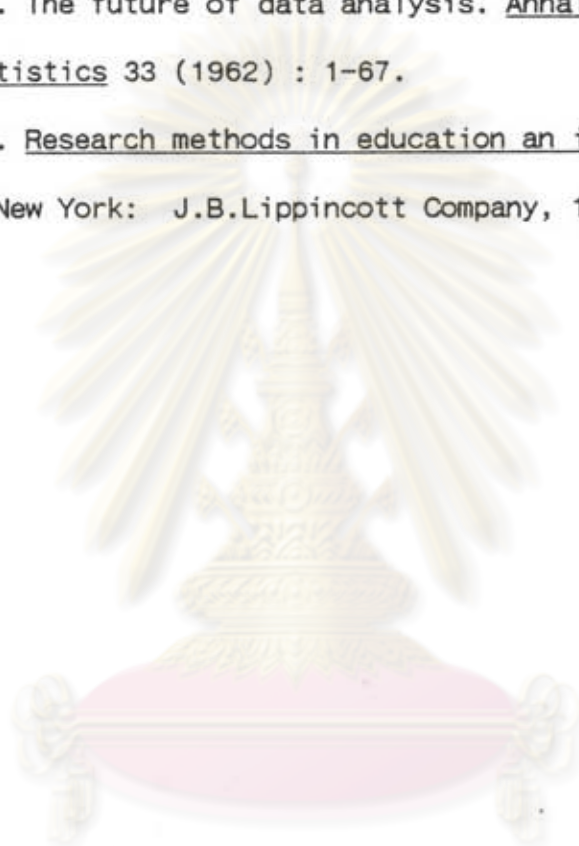
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ศูนย์วิจัยทรัพยากร  
จุฬาลงกรณ์มหาวิทยาลัย



ภาคผนวก

ศูนย์วิจัยทรัพยากร  
จุฬาลงกรณ์มหาวิทยาลัย

C\*\*\*\*\*

C\*\*\*\*\* MAIN PROGRAM \*\*\*\*\*

C\*\*\*\*\*

DIMENSION A(100),B(100),P(100),Q(100),R(100),X(100),Y(100),Z(100)

DO 2000 KKK=1,9

I1X=65539

Y2=0.

CH05=5.99

CH01=9.21

IRM05=0

IRM01=0

IRT05=0

IRT01=0

IRW05=0

IRW01=0

SD=10.

IT=4000

DO 1000 I1=1,IT

NC=5

N1=1

NN1=NC

N2=NN1+N1

NN2=2\*NN1

N3=NN2+N1

NN3=3\*NN1

N4=NN3+N1

NN4=4\*NN1

N5=NN4+N1

NN5=5\*NN1

N6=NN5+N1

NN6=6\*NN1

C\*\*\*\*\* FIRST POPULATION \*\*\*\*\*

EX=500

DO 1 I=N1,NN1

X(I)=0

IF(Y2.NE.0) GOTO 100

CALL NORMAL(EX,SD,Y1,Y2,IX,IY,RNN)

GOTO 101

100 Y1=Y2

Y2=0.

101 X(I)=Y1

1 CONTINUE

C\*\*\*\*\* SECOND POPULATION \*\*\*\*\*

EX=500

DO 2 I=N2,NN2



```

X(1)=0

IF(Y2.NE.0) GOTO 200

CALL NORMAL(EX,SD,Y1,Y2,IX,IY,RNN)

GOTO 201

200  Y1=Y2

     Y2=0.

201  X(1)=Y1

2    CONTINUE

C***** THIRD POPULATION *****

     EX=500

     DO 3 I=N3,NN3

     X(1)=0

     IF(Y2.NE.0) GOTO 300

     CALL NORMAL(EX,SD,Y1,Y2,IX,IY,RNN)

     GOTO 301

300  Y1=Y2

     Y2=0.

301  X(1)=Y1

3    CONTINUE

     GO TO(7,8,9,10,11,12,13,14,15),KKK

C***** WHEN BETA IS 0.4 SIGMA *****

7    EX=504

     BETA=0.4

     GO TO 350

C***** WHEN BETA IS 0.5 SIGMA *****

```

8 EX=505  
BETA=0.5  
GO TO 350

C\*\*\*\*\* WHEN BETA IS 0.6 SIGMA \*\*\*\*\*

9 EX=506  
BETA=0.6  
GO TO 350

C\*\*\*\*\* WHEN BETA IS 0.7 SIGMA \*\*\*\*\*

10 EX=507  
BETA=0.7  
GO TO 350

C\*\*\*\*\* WHEN BETA IS 0.8 SIGMA \*\*\*\*\*

11 EX=508  
BETA=0.8  
GO TO 350

C\*\*\*\*\* WHEN BETA IS 0.9 SIGMA \*\*\*\*\*

12 EX=509  
BETA=0.9  
GO TO 350

C\*\*\*\*\* WHEN BETA IS 1.0 SIGMA \*\*\*\*\*

13 EX=510  
BETA=1.0  
GO TO 350

C\*\*\*\*\* WHEN BETA IS 1.1 SIGMA \*\*\*\*\*

14 EX=511

BETA=1.1

GO TO 350

C\*\*\*\*\* WHEN BETA IS 1.2 SIGMA \*\*\*\*\*

15 EX=512

BETA=1.2

GO TO 350

C\*\*\*\*\* FORTH POPULATION \*\*\*\*\*

350 DO 4 I=N4,NN4

X(I)=0

IF(Y2.NE.0) GOTO 400

CALL NORMAL(EX,SD,Y1,Y2,IX,IY,RNN)

GOTO 401

400 Y1=Y2

Y2=0.

401 X(I)=Y1

4 CONTINUE

C\*\*\*\*\* FIFTH POPULATION \*\*\*\*\*

DO 5 I=N5,NN5

X(I)=0

IF(Y2.NE.0) GOTO 500

CALL NORMAL(EX,SD,Y1,Y2,IX,IY,RNN)

GOTO 501

500 Y1=Y2

Y2=0.

501 X(I)=Y1

5 CONTINUE

C\*\*\*\*\* SIXTH POPULATION \*\*\*\*\*

DO 6 I=N6,NN6

X(I)=0

IF(Y2.NE.0) GOTO 600

CALL NORMAL(EX,SD,Y1,Y2,IX,IY,RNN)

GOTO 601

600 Y1=Y2

Y2=0.

601 X(I)=Y1

6 CONTINUE

C\*\*\*\*\* SORT DATA \*\*\*\*\*

DO 20 I=N1,NN3

20 A(I)=X(I)

KK=NN3-1

DO 30 K=1,KK

L=NN3-K

DO 30 I=N1,L

IF(X(I)-X(I+1)) 30,30,25

25 S=X(I)

X(I)=X(I+1)

X(I+1)=S

30 CONTINUE

DO 35 J=N4,NN6

35 B(J)=X(J)

```

KK=NN6-1

DO 45 K=1, KK

L=NN6-K

DO 45 J=N4, L

IF(X(J)-X(J+1)) 45, 45, 40

40  S=X(J)

X(J)=X(J+1)

X(J+1)=S

45  CONTINUE

C***** FIND MEDIAN *****

IF(NN3/2*.EQ.NN3) THEN

I=NN3/2

J=NN3+1

XMED1=(X(I)+X(I+1))/2

XMED2=(X(J)+X(J+1))/2

ELSE

I=NN3/2

J=NN3+1

XMED1=X(I+1)

XMED2=X(J+1)

END IF

C***** FIND TRIMMED MEAN *****

IF(NN3/4*.EQ.NN3) THEN

M=NN3/4

N=3*NN3/4

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```

XQT1=X(M)

XQT3=X(N)

ELSE

M=NN3/4+1

N=3*NN3/4+1

XQT1=X(M)

XQT3=X(N)

END IF

NTRIM1=0.0

SUMT1=0.0

DO 145 I=N1,NN3

IF(X(I).GT.XQT1.AND.X(I).LT.XQT3) THEN

NTRIM1=NTRIM1+1

SUMT1=SUMT1+X(I)

END IF

145 CONTINUE

TRIM1=SUMT1/NTRIM1

IF((NN6-NN3)/4*.EQ.(NN6-NN3)) THEN

M=NN3+(NN6-NN3)/4

N=NN3+(3*(NN6-NN3)/4)

XQT11=X(M)

XQT33=X(N)

ELSE

M=(NN3+(NN6-NN3)/4)+1

N=(NN3+(3*(NN6-NN3)/4))+1

```

```

XQT11=X(M)

XQT33=X(N)

END IF

NTRIM2=0.0

SUMT2=0.0

DO 165 J=N4,NN6

IF(X(J).GT.XQT11.AND.X(J).LT.XQT33) THEN

NTRIM2=NTRIM2+1

SUMT2=SUMT2+X(J)

END IF

165 CONTINUE

TRIM2=SUMT2/NTRIM2

C***** FIND WINSORIZED MEAN *****

N11=0.0

N12=0.0

N13=0.0

SUM1=0.0

SUM2=0.0

SUM3=0.0

DO 255 I=N1,NN3

IF(X(I).LE.XQT1) THEN

X(I)=XQT1

N11=N11+1

SUM1=SUM1+X(I)

ELSE IF(X(I).GE.XQT3) THEN

```

```
X(I)=XGT3
N12=N12+1
SUM2=SUM2+X(I)
ELSE
X(I)=X(I)
N13=N13+1
SUM3=SUM3+X(I)
END IF
255 CONTINUE
SUMW1=SUM1+SUM2+SUM3
WINSO1=SUMW1/NN3
N21=0.0
N22=0.0
N23=0.0
SUM11=0.0
SUM22=0.0
SUM33=0.0
DO 275 J=N4,NN6
IF(X(J).LE.XQT11) THEN
X(J)=XQT11
N21=N21+1.0
SUM11=SUM11+X(J)
ELSE IF(X(J).GE.XQT33) THEN
X(J)=XQT33
N22=N22+1.0
```



```

SUM22=SUM22+X(J)

ELSE

X(J)=X(J)

N23=N23+1.0

SUM33=SUM33+X(J)

END IF

275 CONTINUE

SUMW2=SUM11+SUM22+SUM33

WINSO2=SUMW2/(NN6-NN3)

C*****
C**** ALIGNMENT DATA WITH MEDIAN,TRIMMED MEAN AND WINSORIZED MEAN ***
C*****

DO 50 I=N1,NN3

50 Y(I)=A(I)-XMEDI

DO 51 J=N4,NN6

51 Y(J)=B(J)-XMED2

DO 170 I=N1,NN3

170 P(I)=A(I)-TRIM1

DO 171 J=N4,NN6

171 P(J)=B(J)-TRIM2

DO 280 I=N1,NN3

280 Q(I)=A(I)-WINSO1

DO 281 J=N4,NN6

281 Q(J)=B(J)-WINSO2

C*****

```

C\*\*\* RANK DATA AND COMPUTE HODGES-LEHMANN WITH MEDIAN \*\*\*C

C\*\*\*\*\*C

```

DO 60 K=N1,NN6

Z(K)=Y(K)

60 CONTINUE

DO 70 K=N1,NN6

SMALL=0.0

EQUAL=0.0

DO 67 L=N1,NN6

IF(Z(L)-Y(K)) 65,66,67

65 SMALL=SMALL+1.0

GO TO 67

66 EQUAL=EQUAL+1.0

67 CONTINUE

IF(EQUAL.EQ.0.0) GO TO 68

R(K)=SMALL+(EQUAL+1.0)*0.5

GO TO 70

68 R(K)=SMALL+1.0

70 CONTINUE

SUMRTO=0.0

DO 80 K=N1,NN6

SUMRTO=SUMRTO+R(K)

80 CONTINUE

RTOBAR=SUMRTO/NN6

SUMB1=0.0

```

```
DO 85 K=N1,NN3
SUMB1=SUMB1+R(K)
85 CONTINUE
RB1BAR=SUMB1/NN3
SUMB2=0.0
DO 90 K=N4,NN6
SUMB2=SUMB2+R(K)
90 CONTINUE
RB2BAR=SUMB2/NN3
SUMT11=0.0
DO 95 K=N1,NN1
SUMT11=SUMT11+R(K)
95 CONTINUE
SUMT12=0.0
DO 96 K=N4,NN4
SUMT12=SUMT12+R(K)
96 CONTINUE
SUMT1=SUMT11+SUMT12
RT1BAR=SUMT1/NN2
SUMT21=0.0
DO 110 K=N2,NN2
SUMT21=SUMT21+R(K)
110 CONTINUE
SUMT22=0.0
DO 111 K=N5,NN5
```

```

SUMT22=SUMT22+R(K)
111 CONTINUE
SUMT2=SUMT21+SUMT22
RT2BAR=SUMT2/NN2
SUMT31=0.0
DO 115 K=N3,NN3
SUMT31=SUMT31+R(K)
115 CONTINUE
SUMT32=0.0
DO 116 K=N6,NN6
SUMT32=SUMT32+R(K)
116 CONTINUE
SUMT3=SUMT31+SUMT32
RT3BAR=SUMT3/NN2
SSUMB1=0.0
DO 120 K=N1,NN3
120 SSUMB1=SSUMB1+R(K)**2
VARB1=(SSUMB1/NN3)-(RB1BAR**2)
SSUMB2=0.0
DO 125 K=N4,NN6
125 SSUMB2=SSUMB2+R(K)**2
VARB2=(SSUMB2/NN3)-(RB2BAR**2)
VARBAR=(VARB1+VARB2)/2
W1=(RT1BAR-RT0BAR)**2
W2=(RT2BAR-RT0BAR)**2

```

W3=(RT3BAR-RT0BAR)\*\*2

WMED=((NN3-1)\*(W1+W2+W3))/(NN3\*(VARBAR/NN2))

C\*\*\*\*\*

C\*\*\* RANK DATA AND COMPUTE HODGES-LEHMANN WITH TRIMMED MEAN \*\*\*\*\*

C\*\*\*\*\*

DO 180 K=N1,NN6

Z(K)=P(K)

180 CONTINUE

DO 185 K=N1,NN6

SMALL=0.0

EQUAL=0.0

DO 183 L=N1,NN6

IF(Z(L)-P(K)) 181,182,183

181 SMALL=SMALL+1.0

GO TO 183

182 EQUAL=EQUAL+1.0

183 CONTINUE

IF(EQUAL.EQ.0.0) GO TO 184

R(K)=SMALL+(EQUAL+1.0)\*0.5

GO TO 185

184 R(K)=SMALL+1.0

185 CONTINUE

SUMRTO=0.0

DO 190 K=N1,NN6

SUMRTO=SUMRTO+R(K)

```
190 CONTINUE
      RTOBAR=SUMRTO/NN6
      SUMB1=0.0
      DO 195 K=N1,NN3
        SUMB1=SUMB1+R(K)
195 CONTINUE
      RB1BAR=SUMB1/NN3
      SUMB2=0.0
      DO 205 K=N4,NN6
        SUMB2=SUMB2+R(K)
205 CONTINUE
      RB2BAR=SUMB2/NN3
      SUMT11=0.0
      DO 210 K=N1,NN1
        SUMT11=SUMT11+R(K)
210 CONTINUE
      SUMT12=0.0
      DO 211 K=N4,NN4
        SUMT12=SUMT12+R(K)
211 CONTINUE
      SUMT1=SUMT11+SUMT12
      RT1BAR=SUMT1/NN2
      SUMT21=0.0
      DO 220 K=N2,NN2
        SUMT21=SUMT21+R(K)
```

```
220 CONTINUE
      SUMT22=0.0
      DO 221 K=N5,NN5
        SUMT22=SUMT22+R(K)
221 CONTINUE
      SUMT2=SUMT21+SUMT22
      RT2BAR=SUMT2/NN2
      SUMT31=0.0
      DO 225 K=N3,NN3
        SUMT31=SUMT31+R(K)
225 CONTINUE
      SUMT32=0.0
      DO 226 K=N6,NN6
        SUMT32=SUMT32+R(K)
226 CONTINUE
      SUMT3=SUMT31+SUMT32
      RT3BAR=SUMT3/NN2
      SSUMB1=0.0
      DO 230 K=N1,NN3
230 SSUMB1=SSUMB1+R(K)**2
        VARB1=(SSUMB1/NN3)-(RB1BAR**2)
      SSUMB2=0.0
      DO 235 K=N4,NN6
235 SSUMB2=SSUMB2+R(K)**2
        VARB2=(SSUMB2/NN3)-(RB2BAR**2)
```

VARBAR=(VARB1+VARB2)/2

W1=(RT1BAR-RTOBAR)\*\*2

W2=(RT2BAR-RTOBAR)\*\*2

W3=(RT3BAR-RTOBAR)\*\*2

WTRIM=((NN3-1)\*(W1+W2+W3))/((NN3)\*(VARBAR/NN2))

C\*\*\*\*\*

C\*\*\* RANK DATA AND COMPUTE HODGES-LEHMANN WITH WINSORIZED MEAN \*\*\*\*\*

C\*\*\*\*\*

DO 285 K=N1,NN5

Z(K)=Q(K)

285 CONTINUE

DO 290 K=N1,NN5

SMALL=0.0

EQUAL=0.0

DO 288 L=N1,NN5

IF(Z(L)-Q(K)) 286,287,288

286 SMALL=SMALL+1.0

GO TO 288

287 EQUAL=EQUAL+1.0

288 CONTINUE

IF(EQUAL.EQ.0.0) GO TO 289

R(K)=SMALL+(EQUAL+1.0)\*0.5

GO TO 290

289 R(K)=SMALL+1.0

290 CONTINUE



```
SUMRTO=0.0
DO 310 K=N1,NN6
SUMRTO=SUMRTO+R(K)
310 CONTINUE
RTOBAR=SUMRTO/NN6
SUMB1=0.0
DO 315 K=N1,NN3
SUMB1=SUMB1+R(K)
315 CONTINUE
RB1BAR=SUMB1/NN3
SUMB2=0.0
DO 320 K=N4,NN6
SUMB2=SUMB2+R(K)
320 CONTINUE
RB2BAR=SUMB2/NN3
SUMT11=0.0
DO 325 K=N1,NN1
SUMT11=SUMT11+R(K)
325 CONTINUE
SUMT12=0.0
DO 326 K=N4,NN4
SUMT12=SUMT12+R(K)
326 CONTINUE
SUMT1=SUMT11+SUMT12
RT1BAR=SUMT1/NN2
```

```

SUMT21=0.0

DO 330 K=N2,NN2

SUMT21=SUMT21+R(K)

330 CONTINUE

SUMT22=0.0

DO 331 K=N5,NN5

SUMT22=SUMT22+R(K)

331 CONTINUE

SUMT2=SUMT21+SUMT22

RT2BAR=SUMT2/NN2

SUMT31=0.0

DO 335 K=N3,NN3

SUMT31=SUMT31+R(K)

335 CONTINUE

SUMT32=0.0

DO 336 K=N6,NN6

SUMT32=SUMT32+R(K)

336 CONTINUE

SUMT3=SUMT31+SUMT32

RT3BAR=SUMT3/NN2

SSUMB1=0.0

DO 340 K=N1,NN3

340 SSUMB1=SSUMB1+R(K)**2

VARB1=(SSUMB1/(NN3))-(RT1BAR**2)

SSUMB2=0.0

```

```

DO 345 K=N4,NN6

345  SSUMB2=SSUMB2+R(K)**2

      VARB2=(SSUMB2/(NN3))-(RB2BAR**2)

      VARBAR=(VARB1+VARB2)/2

      W1=(RT1BAR-RTOBAR)**2

      W2=(RT2BAR-RTOBAR)**2

      W3=(RT3BAR-RTOBAR)**2

      WWIN=((NN3-1)*(W1+W2+W3))/((NN3)*(VARBAR/NN2))

C*****
C*****          COUNT  NUMBER  OF  SIGNIFICANT  *****
C*****
      IF(WMED.GE.CH05)  IRM05=IRM05+1

      IF(WMED.GE.CH01)  IRM01=IRM01+1

      IF(WTRIM.GE.CH05)  IRT05=IRT05+1

      IF(WTRIM.GE.CH01)  IRT01=IRT01+1

      IF(WWIN.GE.CH05)  IRW05=IRW05+1

      IF(WWIN.GE.CH01)  IRW01=IRW01+1

1000  CONTINUE

C*****
C*****          COMPUTE  ACTUAL  TYPE  I  ERROR  *****
C*****

      XIT=IT

      SIGM5=IRM05/XIT

      SIGM1=IRM01/XIT

      SIGT5=IRT05/XIT

```

SIGT1=IRTO1/XIT

SIGW5=IRW05/XIT

SIGW1=IRW01/XIT

C\*\*\*\*\*

C\*\*\*\*\* TEST SIGNIFICANT AT P=.05 \*\*\*\*\*

C\*\*\*\*\*

NMED5=XIT-IRM05

NTR15=XIT-!RT05

NWIN5=XIT-IRW05

XT05=IRM05+IRT05+IRW05

XTOTAL=3\*XIT

RE05=(XT05/XTOTAL)\*XIT

EX05=XIT-RE05

IF(EX05.LE.5) GO TO 99

CH105=(IRM05\*\*2+IRT05\*\*2+IRW05\*\*2)/RE05+(NMED5\*\*2+NTR15\*\*2+  
\*NWIN5\*\*2)/EX05-XTOTAL

C===== COMPARISION ALIGNMENT WITH MEDIAN AND TRIMMED MEAN =====

TM05=(SIGM5\*(1-SIGM5)/XIT)+(SIGT5\*(1-SIGT5)/XIT)

ZTM05=(SIGM5-SIGT5)/SQRT(TM05)

C==== COMPARISION ALIGNMENT WITH MEDIAN AND WINSORIZED MEAN =====

WM05=(SIGM5\*(1-SIGM5)/XIT)+(SIGW5\*(1-SIGW5)/XIT)

ZWM05=(SIGM5-SIGW5)/SQRT(WM05)

C==== COMPARISION ALIGNMENT WITH TRIMMED MEAN AND WINSORIZED MEAN ===

TW05=(SIGT5\*(1-SIGT5)/XIT)+(SIGW5\*(1-SIGW5)/XIT)

ZTW05=(SIGT5-SIGW5)/SQRT(TW05)

```

C*****
C***** TEST SIGNIFICANT AT P=.01 *****
C*****
99  NMED1=XIT-IRMO1

    NTRI1=XIT-IRTO1

    NWIN1=XIT-IRWO1

    XT01=IRMO1+IRTO1+IRWO1

    RE01=(XT01/XTOTAL)*XIT

    EX01=XIT-RE01

    IF(EX01.LE.5) GO TO 999

    CHI01=(IRMO1**2+IRTO1**2+IRWO1**2)/RE01+(NMED1**2+NTRI1**2+
* NWIN1**2)/EX01-XTOTAL

C===== COMPARISION ALIGNMENT WITH MEDIAN AND TRIMMED MEAN =====
    TMO1=(SIGM1*(1-SIGM1)/XIT)+(SIGT1*(1-SIGT1)/XIT)

    ZTMO1=(SIGM1-SIGT1)/SQRT(TMO1)

C===== COMPARISION ALIGNMENT WITH MEDIAN AND WINSORIZED MEAN =====
    WMO1=(SIGM1*(1-SIGM1)/XIT)+(SIGW1*(1-SIGW1)/XIT)

    ZWMO1=(SIGM1-SIGW1)/SQRT(WMO1)

C===== COMPARISION ALIGNMENT WITH TRIMMED MEAN AND WINSORIZED MEAN =====
    TWO1=(SIGT1*(1-SIGT1)/XIT)+(SIGW1*(1-SIGW1)/XIT)

    ZTWO1=(SIGT1-SIGW1)/SQRT(TWO1)

C*****
C***** PRINT TOTAL RESULT *****
C*****
999  WRITE(6,700) KKK

```

```

700  FORMAT(/20X,'===== PROGRAM',13,'=====')
      WRITE(6,701) NC,BETA
701  FORMAT(/5X,'SAMPLE SIZE IN EACH CELL  =',13//5X,'BETA  =',F5.2)
      WRITE(6,702)
702  FORMAT(/5X,'ALPHA  = .01')
      WRITE(6,703)
703  FORMAT(/40X,'MEDIAN',7X,'TRIMMED',7X,'WINSORIZED')
      WRITE(6,704) IRM01,IRT01,IRW01,SIGM1,SIGT1,SIGW1,CH101
704  FORMAT(/20X,'REJECT AT P .01',5X,15,10X,15,10X,15,
*      //20X,'SIGNIFICANT P .01',F10.5,3X,F10.5,5X,F10.5,
*      //20X,'CHISQUARE',5X,F15.5)
      IF(CH101.LE.5.99) GO TO 710
      WRITE(6,705)
705  FORMAT(/5X,'Z-TEST')
      WRITE(6,706) ZTM01,ZWM01,ZTW01
706  FORMAT(/20X,'MED-TRIMMED',9X,F15.5,
*      //20X,'MED-WINSORIZED',6X,F15.5,
*      //20X,'TRIMMED-WINSORIZED',2X,F15.5)
710  WRITE(6,711)
711  FORMAT(/5X,'ALPHA  = .05')
      WRITE(6,712)
712  FORMAT(/40X,'MEDIAN',7X,'TRIMMED',7X,'WINSORIZED')
      WRITE(6,713) IRM05,IRT05,IRW05,SIGM5,SIGT5,SIGW5,CH105
713  FORMAT(/20X,'REJECT AT P .05',5X,15,10X,15,10X,15,
*      //20X,'SIGNIFICANT P .05',F10.5,3X,F10.5,5X,F10.5,

```

```

*      //20X,'CHISQUARE',5X,F15.5)

      IF(CH105.LE.5.99) GO TO 720

      WRITE(6,714)

714   FORMAT(/5X,'Z-TEST')

      WRITE(6,715) ZTM05,ZWM05,ZTW05

715   FORMAT(/20X,'MED-TRIMMED',9X,F15.5,

*      //20X,'MED-WINSORIZED',6X,F15.5,

*      //20X,'TRIMMED-WINSORIZED',2X,F15.5)

720   WRITE(6,721) KKK

721   FORMAT(/20X,'***** END PROGRAM',13,' *****')

2000  CONTINUE

      STOP

      END

C*****
C***** SUBROUTINE NORMAL *****
C*****

      SUBROUTINE NORMAL(EX,SD,Y1,Y2,IX,IY,RNN)

1     CALL RANDOM(IX,IY,RNN)

      V1=2.*RNN-1.

      CALL RANDOM(IX,IY,RNN)

      V2=2.*RNN-1.

      S=V1*V1+V2*V2

      IF(S.GE.1)GOTO 1

      RNN1=V1*SQRT((-2.*ALOG(S))/S)

      RNN2=V2*SQRT((-2.*ALOG(S))/S)

```

Y1=EX+RNN1\*SD

Y2=EX+RNN2\*SD

RETURN

END

C\*\*\*\*\*

C\*\*\*\*\* SUBROUTINE RANDOM \*\*\*\*\*

C\*\*\*\*\*

SUBROUTINE RANDOM(IX,IY,RNN)

IY=IX\*65539

IF(IY) 33,44,44

33 IY=IY+2147483647+1

44 RNN=IY

RNN=RNN\*.4656613E-9

IX=IY

RETURN

END

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