

ON A NEW AFFINE INVARIANT AND CONSISTENT TEST FOR
MULTIVARIATE NORMALITY

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Abstract: We propose a new test for multivariate normality based on the empirical characteristic function. We show that the test is affine invariant and consistent against every non-normal alternative. The test considered in this paper is also able to detect contiguous alternatives that converge to the normal distribution at the rate $n^{-1/2}$. The results of an extensive Monte Carlo study show that the test has power comparable with one of the best existing procedures.

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