

CONTENTS

Chapter I. Introduction

1. The background	11
1.1. Rank tests	11
1.2. Probability space and observations. Basic notations	12
1.3. Statistics, σ -fields and λ -fields	13
2. Families of one-dimensional densities	15
2.1. Absolutely continuous densities	15
2.2. Strongly unimodal densities	15
2.3. Densities with finite Fisher's information	17
2.4. The φ -functions	19
2.5. Types of densities and the measurement of their distance	22
3. Testing hypotheses	23
3.1. Statement of the problem	23
3.2. The envelope power function	26
3.3. Most powerful tests	28
3.4. The Neyman-Pearson lemma	29
3.5. Least favourable densities	30
4. Auxiliary results concerning normal samples	30
4.1. χ^2 -distribution for correlated normal random variables	31
4.2. Most powerful tests	31
Problems and complements to Chapter I	32

Chapter II. Elementary theory of rank tests

1. Ranks and order statistics. Basic null hypotheses	36
1.1. Ranks and order statistics	36
1.2. Hypotheses H_0 and H_* (randomness)	37
1.3. Hypothesis H_1 (symmetry)	39
1.4. Hypothesis H_2 (independence)	41
1.5. Hypothesis H_3 (random blocks)	41
2. From permutation tests and invariant tests to rank tests	42
2.1. Permutation tests	42
2.2. Tests invariant under changes of location and scale	45

2.3. Rank tests	52
2.4. Lehmann's alternatives	55
3. Expectations and variances of linear rank statistics	57
3.1. Linear rank statistics for H_0	57
3.2. Linear rank statistics for H_1 , H_2 , and H_3 . Antiranks	62
4. Locally most powerful rank tests	63
4.1. Definition of locally most powerful tests	63
4.2. A convergence theorem	64
4.3. Scores	65
4.4. H_0 against two samples differing in location	67
4.5. H_0 against two samples differing in scale	68
4.6. H_0 against regression in location	69
4.7. H_0 against regression in scale	69
4.8. H_0 against a general alternative	70
4.9. H_1 against the location shift	73
4.10. H_1 against two samples differing in scale	74
4.11. H_2 against dependence	75
Problems and complements to Chapter II	78

Chapter III. Selected rank tests

1. Two-sample tests of location	85
1.1. Linear rank tests	86
1.2. Tests based on exceeding observations	89
1.3. Tests of Kolmogorov-Smirnov types	90
2. Two-sample tests of scale	94
2.1. Linear rank tests	94
2.2. Tests based on exceeding observations	99
2.3. Tests of Kolmogorov-Smirnov types	99
3. Regression	100
3.1. Linear rank tests	100
3.2. The E -test	102
3.3. Tests of Kolmogorov-Smirnov types	102
4. Three or more samples	103
4.1. Rank tests of χ^2 -types	104
4.2. Other rank tests and some general ideas	106
5. Tests of symmetry	108
5.1. Linear rank tests	108
6. Tests of independence	111
6.1. Linear rank tests	111
6.2. Other rank tests	115
7. Random blocks	116
7.1. Rank tests of χ^2 -types	117
8. Treatment of ties	118
8.1. Randomization, average statistics and scores, mid-ranks	119
8.2. Other methods of dealing with ties	123
Problems and complements to Chapter III	124

Chapter IV. Exact distributions of test statistics under the hypotheses and their computation

1. Methods based directly on the distribution of ranks	129
1.1. Tests for regression, independence and random blocks	129
1.2. Two-sample tests	130
1.3. Tests for three or more samples	131
1.4. Tests of symmetry	133
2. Explicit formulas for distributions of test statistics	134
2.1. Statistics using the scores 0, $\frac{1}{2}$, 1	134
2.2. The Haga test and the E -test statistics	136
2.3. Kolmogorov-Smirnov statistics for two samples of equal sizes	137
3. Recurrence formulas and iterative methods of computation	139
3.1. The Wilcoxon and the Kendall test statistics	139
3.2. Statistics of Kolmogorov-Smirnov types for two samples of unequal sizes	140
3.3. The Kruskal-Wallis and the Friedman test statistics	143
4. Improvements of asymptotic distributions for finite samples	145
4.1. Corrections for continuity	145
4.2. Asymptotic expansions	146
4.3. Transformations of test statistics and the use of other asymptotic distributions ..	147
Problems and complements to Chapter IV	148

Chapter V. Limiting distributions of test statistics under the hypotheses

1. Simple linear rank statistics	152
1.1. Convergence in indexed sets of statistics	152
1.2. A special central limit theorem	153
1.3. A convergence theorem	154
1.4. Further preliminaries	155
1.5. Locally optimum rank-test statistics for H_0	159
1.6. General simple linear rank statistics for H_0	163
1.7. Rank statistics for H_1	166
1.8. Simple linear rank statistics for H_2	167
2. Rank statistics of χ^2 -types	168
2.1. Convergence in distribution for random vectors	168
2.2. Statistics for testing H_0 against k samples differing in location or scale	170
2.3. Statistics for H_3 against differences within blocks	173
3. Statistics of Kolmogorov-Smirnov types	174
3.1. Probability distributions in the space of continuous functions	174
3.2. Convergence in distribution in Z	180
3.3. The Brownian bridge	182
3.4. Kolmogorov's inequality for dependent summands	184
3.5. The basic convergence theorem	186
3.6. The Kolmogorov-Smirnov statistics	189
3.7. The Rényi statistics	190
3.8. The Cramér-Mises statistics	191
3.9. Bibliographical notes	192
Problems and complements to Chapter V	193

Chapter VI. Limiting distributions of test statistics under the alternatives

1. Contiguity	201
1.1. Asymptotic methods. Contiguity	201
1.2. LeCam's first lemma	202
1.3. LeCam's second lemma	205
1.4. LeCam's third lemma	208
2. Simple linear rank statistics	210
2.1. Location alternatives for H_0	210
2.2. Scale alternatives for H_0	213
2.3. Rank statistics for H_0 against two samples	214
2.4. Rank statistics for H_0 against regression	216
2.5. Rank statistics for H_1	219
2.6. Rank statistics for H_2	221
3. Families of simple linear rank statistics	222
3.1. Finite families (vectors)	222
3.2. Continuous families (processes)	224
4. Asymptotic power	227
4.1. One-sided S -tests	227
4.2. Two-sided S -tests	228
4.3. Q -tests	228
4.4. Tests of Kolmogorov-Smirnov types	229
4.5. Local behaviour of the asymptotic power (one-sided tests)	229
4.6. Local behaviour of the asymptotic power (multi-sided tests)	232
5. Non-contiguous alternatives	233
5.1. The Chernoff-Savage theorem	233
5.2. Integration of the results by Chernoff-Savage with ours	236
Problems and complements to Chapter VI	238

Chapter VII. Asymptotic optimality and efficiency of rank tests

1. Asymptotically optimum tests	242
1.1. Introduction	242
1.2. Asymptotic sufficiency of the vector of ranks	245
1.3. Asymptotically optimum one-sided tests	249
1.4. Asymptotically optimum multi-sided tests	252
1.5. Estimation of density	259
1.6. Tests which are asymptotically optimum for all densities with $I(f_0) < \infty$	264
2. Asymptotic efficiency of tests	267
2.1. One-sided tests	267
2.2. Multi-sided tests	270
2.3. Local asymptotic efficiency	271
2.4. Bibliographical notes	275
Problems and complements to Chapter VII	276
BIBLIOGRAPHY	281
INDEX	291