Contents

| | Normal and Non-normal Data |
|-----|--|
| 1-1 | What are sturdy statistics? |
| 1-2 | What does this book do? |
| 1–3 | The shapes of normal distributions |
| 1–4 | The family of normal distributions 6 |
| 1–5 | Permutation tests for differences in distributions |
| 1–6 | Permutation test with large samples; simulation |
| 1–7 | Normal approximation for permutation test for difference of means 19 |
| 2 | Applications of the Binomial and Multinomial Distributions |
| 2-1 | The binomial distribution |
| 22 | The normal approximation for the binomial |
| 2-3 | The sign test: more work for the binomial |
| 2–4 | Significance level and power |
| 2-5 | Power functions for the sign test |
| 2–6 | An informal and often used approach to testing |
| 2-7 | The multinomial distribution |
| 28 | Applications and tables of the multinomial distribution 46 |
| 2-9 | Unbiased and maximum likelihood estimation |
| 3 | Ranking Methods for Two Independent Samples |
| 3-1 | A problem and a method |
| 3–2 | The Mann-Whitney two-sample test |
| 3-3 | Tables for the Mann-Whitney test 60 |
| 3-4 | Formulas for $n = 1, n = 2$ |
| 3-5 | Power of the Mann-Whitney test |
| 3–6 | Tables for computing power for normally distributed alternatives |
| | for Mann-Whitney test |
| 4 | Normal Approximation for the Mann-Whitney Test |
| 4-1 | Mean and variance of T , the rank sum of the B -sample 73 |
| 4–2 | Normal approximation for the Mann-Whitney test |
| | 1-2 1-3 1-4 1-5 1-6 1-7 2 2-1 2-2 2-3 2-4 2-5 2-6 2-7 2-8 2-9 3-1 3-2 3-3 3-4 3-5 3-6 |

xii Contents

| | 4–3 4–4 | A closer look at the Mann-Whitney statistic | 80 84 |
|---------|------------|---|----------|
| Chapter | 5 | Wilcoxon's Signed Rank Test | |
| • | 5–1 | The Wilcoxon statistic, W | 89 |
| | 5–2 | The distribution of W under the null hypothesis \dots | 92 |
| | 5–3 | Tables for the distribution of W ; the normal approximation | 94 |
| | 5–4 | Power of the Wilcoxon signed rank test for shift alternative with | |
| | | normally distributed differences | 99 |
| Chapter | 6 | Rank Correlation | |
| | 6–1 | Correlation coefficient; special case | 103 |
| | 6-2 | Rank correlation coefficient; the general case | 108 |
| | 6–3 | The null distribution of the rank correlation coefficient, r_S | 112 |
| | 6-4 | Tables for the distribution of r_s ; the normal approximation | 119 |
| | 6–5 | Power of the rank correlation coefficient; the bivariate normal | |
| | | distribution | 122 |
| Chapter | 7 | Rare Events: The Poisson Distribution | |
| - | 7–1 | What processes yield a Poisson distribution? | 125 |
| | 7–2 | The Poisson probability distribution: mean and variance | 127 |
| | 7-3 | The Poisson approximation for the binomial | 133 |
| | 7–4 | Distribution of the sum of two independent Poisson random | |
| | | variables | 135 |
| | 7–6 | Estimation | 139 |
| Chapter | 8 | The Exact Chi-Square Distribution | |
| | 8–1 | Sums of squares of standard normal deviates | 141 |
| | 8–2 | | 144 |
| | 8-3 | | 148 |
| | 8-4 | | 149 |
| | 8–5 | Losing degrees of freedom | 154 |
| Chapter | 9 | Applying Chi-Square to Counted Data: Basic Ideas | |
| | 91 | The idea of goodness-of-fit: particular case | 159 |
| | 9–2 | | |
| | | chi-square | 164 |
| | 9_3 | | 168 |
| | 9_4 | | 170 |
| | 95 | | 173 |
| Chapter | 10 | Applying Chi-Square: 1 × k Tables | |
| | 10-1 | The 1 \times k contingency table; known p's | 175 |
| | 10-2 | | 177 |
| | 10-3 | | 182 |
| | 10-4 | | 185 |
| | 10-5 | | 186 |
| | | - | |

| Cont | ents | x | î | i | i |
|------|------|---|---|---|---|
| | | | | | |

| Chapter | 11 | Applying Chi-Square: Two-Way Tables | |
|----------|---------------|---|-------|
| 11 | l-1 | 2 × 2 contingency tables; some origins | 192 |
| 11 | l-2 | 2×2 contingency tables; the chi-square test for independence . | 194 |
| | -3 | · | 199 |
| | -4 | • • | 200 |
| 11 | l–5 | Alternative ways of examining assumptions for several binomial samples | 205 |
| 11 | l-6 | The estimated values | 207 |
| Chapter | 12 | The Kruskal-Wallis Statistic | |
| | 21 | | 210 |
| | 2-2 | | 212 |
| | 2–3 | | 216 |
| 12 | 2–4 | Tables for the Kruskal-Wallis statistic | 219 |
| Chapter | 13 | The Problem of $m{m}$ Rankings: The Friedman Index | |
| 13 | 3–1 | | 224 |
| | 3–2 | | 226 |
| 13 | 3–3 | Testing for randomness; the Friedman statistic | 229 |
| Chapter | 14 | Order Statistics: Distributions of Probabilities; Confidence Limits, Tolerance Limits | |
| 14 | ⊢ 1 | | 234 |
| 14 | ⊢ 2 | | |
| 14 | 3 | population | 236 |
| | | statistically equivalent blocks | 241 |
| Chapter | 15 | Order Statistics: Point Estimation | |
| 15 | 5–1 | Ideas of point estimation for means and medians | 248 |
| 15 | 5–2 | | 251 |
| 15 | 5–3 | Tables of expected values for the order statistics of the standard | |
| | | | 256 |
| 15 | 5–4 | Variances and covariances of the order statistics from a normal | • • • |
| | | | 260 |
| 13 | 5–5 | Use of ranges to estimate σ | 263 |
| Chapter | 16 | Designing Your Own Statistical Test or Measure | |
| | 5–1 | | 266 |
| | 5–2 | | 267 |
| 16 | 5–3 | The comparative study of the power of several tests for slippage or shift in location | 269 |
| Appendix | ı | Discrete Distribution of a Random Variable | |
| | <u>-1</u> | What is a random variable? | 273 |
| | _2 | | 274 |
| - | -3 | | 275 |
| | | | |

xiv Contents

| I-4 I-5 | The mean and the variance | |
|--------------|--|----|
| Appendix II | Continuous Distribution of a Random Variable | |
| II-1 | Probabilities represented by areas | 9 |
| II-2 | The probability density function | 0 |
| II-3 | Mean and variance of a continuous distribution | 1 |
| Appendix III | Normal Approximations: Central Limit Theorems | |
| 111-1 | The value of approximations | |
| III-2 | Standardized random variables | 4 |
| 111-3 | The central limit theorem for the binomial | 5 |
| III-4 | More general central limit theorems | 6 |
| Appendix IV | Dependent Random Variables: Covariance and Correlation | |
| IV-1 | Covariance | 38 |
| IV-2 | Properties of covariance | 88 |
| IV-3 | Correlation | 90 |
| Appendix V | Variances of Sums of Random Variables | |
| V-1 | Variance of $X + Y$ and of $X - Y$ | 92 |
| V-2 | Variance of the sum of n random variables | 93 |
| V-3 | | 95 |
| V-4 | | 96 |
| V-5 | | 97 |
| Appendix VI | Sampling Theory | |
| VI-1 | Sampling with replacement | 98 |
| VI-2 | | 00 |
| Appendix VII | Confidence Limits and Significance Testing | |
| VII-1 | The general idea of statistical inference | 03 |
| VII-2 | | 05 |
| VII-3 | the state of the s | |
| V11-3 | | 06 |
| VII-4 | sumples | |
| ¥ 11-4 | | 06 |
| VII–5 | ' distributions. | 08 |
| | 2 increases | 09 |
| VII-6 | Differences between means, two samples, unknown b s | 0, |
| Tables | | |
| A-1 | 1 to That car to a cas | 13 |
| A-2 | Inverse of cumulative normal | 14 |
| A-3 | I i to | 15 |
| A-4 | Values of chi-squares | 16 |
| A-5 | | 18 |
| | | |

| A6 | Cumulative binomial for $p = \frac{1}{2}$ | 24 |
|--------------|---|-----|
| A-7 | Multinomial distribution | 28 |
| A-8 | Poisson distribution | 3 |
| A-9 | Probabilities for Mann-Whitney, T | 37 |
| A –10 | μ and σ for Mann-Whitney, T | 39 |
| A –11 | Probabilities for Wilcoxon, W and W_S | 10 |
| A-12 | σ for Wilcoxon, W | 12 |
| A-13 | Probabilities for D and R_S | 13 |
| A-14 | Probabilities for Kruskal-Wallis, H | 14 |
| A-15 | Probabilities for Friedman, χ_r^2 | 54 |
| A-16 | Expected values of order statistics | 6 |
| A-17 | Covariances between order statistics | 0 |
| A-18 | Divisors for the range | 53 |
| A-19 | Ordinates of the normal | |
| A-20 | Squares | |
| A-21 | Square roots | _ |
| A-22 | 1000 random digits | |
| A-23 | 200 random normal deviates | |
| . 20 | 200 10110011110111001100000000000000000 | ,,, |
| | Glossary | 59 |
| | References | 71 |
| | Short Answers to Selected Odd-Numbered Exercises 37 | 73 |
| | Indov 25 | 24 |

Contents