

Contents

Preface	ix
1 Introducing nonparametric methods	1
1.1 Basic statistics	1
1.2 Hypothesis tests	7
1.3 Estimation	12
1.4 Samples and populations	13
1.5 Further reading	17
1.6 Computers and nonparametric methods	17
Exercises	18
2 Location estimates for single samples	20
2.1 The sign test	20
2.2 Inferences about medians based on ranks	30
2.3 Other location estimators	42
2.4 Fields of application	42
Exercises	44
3 Distribution tests and rank transformations for single samples	48
3.1 Matching samples to distributions	48
3.2 Robustness	59
3.3 Transformations of ranks	62
3.4 Practical implications of efficiency	66
3.5 Modified assumptions	69
3.6 Fields of application	69
Exercises	70
4 Methods for paired samples	71
4.1 Comparisons in pairs	71
4.2 A less obvious use of the sign test	78

4.3	Fields of application	79
	Exercises	81
5	Tests and estimation for two independent samples	86
5.1	Location tests and estimates	86
5.2	Wilcoxon–Mann–Whitney confidence intervals	96
5.3	Tests on functions of ranks	99
5.4	Tests for equality of variance	100
5.5	A test for a common distribution	104
5.6	Fields of application	107
	Exercises	107
6	Three or more samples	112
6.1	Possible extensions	112
6.2	Location tests for independent samples	112
6.3	Tests for heterogeneity of variance for independent samples	117
6.4	Further tests for several independent samples	119
6.5	Location comparisons for related samples	122
6.6	Fields of application	129
	Exercises	131
7	Bivariate and multivariate data	135
7.1	Correlation in bivariate data	135
7.2	Nonparametric bivariate linear regression	142
7.3	Monotonic regression	155
7.4	Multivariate data	159
7.5	Fields of application	160
	Exercises	161
8	Counts and categories	165
8.1	Categorical data	165
8.2	Tests for independence in two-way tables	170
8.3	The log-linear model	177
8.4	Goodness of fit tests for discrete data	183
8.5	Fields of application	187
	Exercises	189
9	Robustness, jackknives and bootstraps	196
9.1	The computer and robustness	196
9.2	Jackknives and bootstraps	203
9.3	Fields of application	209
	Exercises	209

10	Looking ahead	211
10.1	Nonparametric methods in a wider context	211
10.2	Developments from basic techniques	211
10.3	More sophisticated developments	215
10.4	The Bayesian approach	220
	Appendix	222
A1	Random variables	222
A2	Permutations and combinations	225
A3	Selecting a random sample of r items from n	226
A4	The t -distribution and t -tests	227
A5	The chi-squared and F -distributions	228
A6	Least squares regression	229
A7	Data sets	229
A8	Tables of critical values for nonparametric methods	231
	References	242
	Solutions to odd-numbered exercises	251
	Index	257