

Name	Sign Test	Wilcoxon Signed Rank Test	Wilcoxon Rank Sum Test	Mann-Whitney Test
Description				
Class	One Sample Location		Two Sample Location	
H_0	$H_0 : \theta = \theta_0$	$H_0 : \theta = 0$	$H_0 : \Delta = 0$	
H_1				
Test Statistic	$B = \sum_{i=1}^n \psi_i$	$T^+ = \sum_{i=1}^n R_i \psi_i$	$W = \sum_{j=1}^n S_j$	$U = \sum_{i=1}^m \sum_{j=1}^n \phi(X_i, Y_j)$
E_0	$E_0(B) = \frac{n}{2}$	$E_0(T^+) = \frac{n(n+1)}{4}$	$E_0(W) = \frac{n(N+1)}{2}$	$E_0(U) = \frac{mn}{2}$
Var_0	$Var_0(B) = \frac{n}{4}$	$Var_0(T^+) = \frac{n(n+1)(2n+1)}{24}$	$Var_0(W) = \frac{nm(N+1)}{12}$	$Var_0(U) = \frac{mn(m+n+1)}{12}$
LSA	$B^* = \frac{B - \frac{n}{2}}{\sqrt{\frac{n}{4}}}$	$T^* = \frac{T^+ - E(T^+)}{\sqrt{Var(T^+)}} \sim N(0, 1)$	$W^* = \frac{W - E_0(W)}{\sqrt{Var_0(W)}} \sim N(0, 1)$	
Test Statistic Tie				$\phi^*(X_i, Y_j) = \begin{cases} 1 & \text{if } X_i < Y_j \\ \frac{1}{2} & \text{if } X_i = Y_j \\ 0 & \text{otherwise} \end{cases}$
E_0 Tie			$E_0(W) = \frac{n(N+1)}{2}$	
Var_0 Tie		$\frac{n(n+1)(2n+1)}{24} - \frac{1}{48} \sum_{i=1}^g t_j(t_j - 1)(t_j + 1)$	$\frac{nm(N+1)}{12} - \frac{mn}{12N(N-1)} \sum_{j=1}^g (t_j - 1)t_j(t_j + 1)$	
Other				$U = W - \frac{n(n+1)}{2}$

Name	Ansari-Bradley	Siegel Tukey	Lepage	Kolmogorov-Smirnov
Description				
Class				
H_0	$H_0 : \gamma^2 = 1$			
H_1				
Test Statistic	$C = \sum_{j=1}^n R_j$			
E_0	$E_0(C) = \frac{n(N+2)}{4}$ $E_0(C) = \frac{n(N+1)^2}{4N}$			
Var_0	even $Var_0(C) = \frac{mn(N+2)(N-2)}{48(N-1)}$ odd $Var_0(C) = \frac{mn(N+1)(3+N^2)}{48N^2}$			
LSA	$C^* = \frac{C-E_0(C)}{\sqrt{Var_0(C)}} \sim N(0, 1)$			
Test Statistic Tie				
E_0 Tie	Even $E_0(C) = \frac{N+2}{4}$ Odd $E_0(C) = \frac{n(N+1)^2}{4N}$			
Var_0 Tie	Even : $\frac{mn[16 \sum_{j=1}^g t_j r_j^2 - N(N+2)^2]}{16N(N-1)}$ Odd:m n $\left[16N \sum_{j=1}^g t_j r_j^2 - (N+1)^4 \right] \frac{1}{16N^2(N-1)}$			
Other				