Robust tests based on the likelihood ratio for independence between two sets of variates under the presence of outliers

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Abstract: *The Wilk´s test (likelihood ratio test, LRT) is commonly used tool for testing independence between two sets of variates of multivariate normal populations. However, this test is extremely sensitive to the influence of outliers. In this paper, is proposed three new tests with a comedian estimator and boostrap procedure.*

Keywords: *Outliers; Sets; Independence; Robust; Comedian.*

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