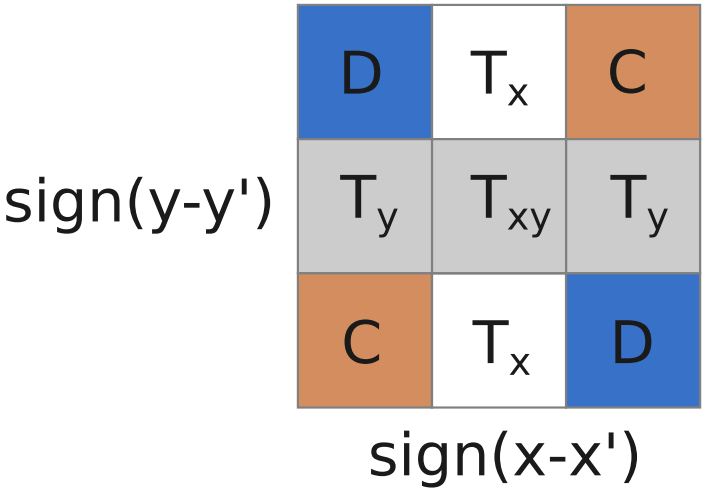

Form independent pairs (x, y), (x', y')

x* := sign(x - x')
y* := sign(y - y')

cov(x*, y*) = Kendall's tau a
regress(y* ~ x*) = cov(x*, y*)/cov(x*, x*)
= Somers' D