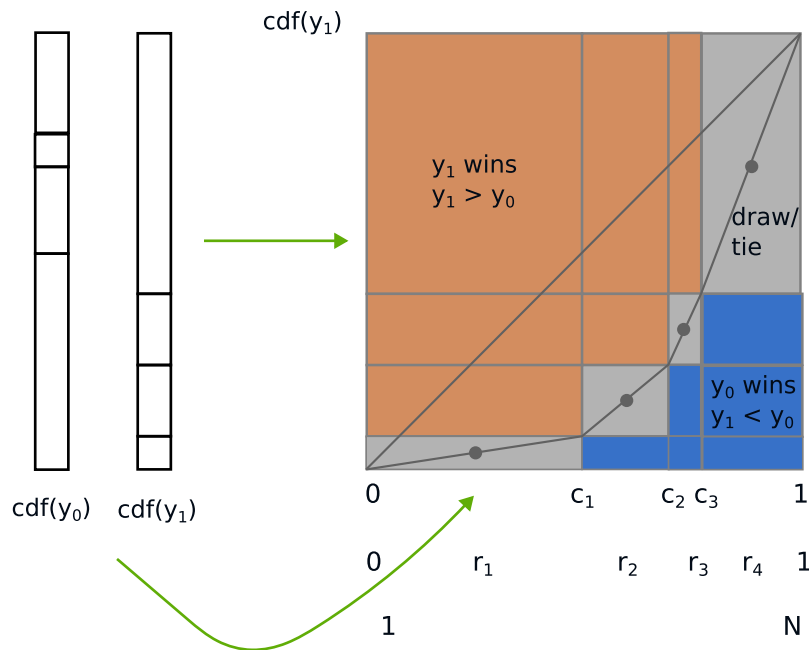


PP plot illustration of nonparametric ordinal effect measures based on the "independent pairs" construction



mean $\text{ridit}(y_1 \text{ w.r.t. } \text{cdf}(y_0))$
= area under diagonal

win ratio = orange : blue

win odds = above diagonal : below diagonal

win difference = orange - blue

orange = common language effect size

= probability of superiority

= win probability

= AUROC

= Mann-Whitney U statistic / ($N_0 * N_1$)

(excluding ties; to include ties: orange + (1/2) grey/2)

Somers' D = area above - area below (vs. win difference: ties?)

$\text{cdf}(y_0)$

$\text{ridit}(y_0) = \text{midrank}(y_0)/N$

N rank(y_0)