Distribution-free statistical tests.

Prentice-Hall - Inferential Statistics

Distribution-Free Tests

Distribution-free tests are statistical tests that do not rely on any underlying assumptions about the probability distribution of the sampled population. The branch of inferential statistics devoted to distribution-free tests is called **nonparametrics**. Nonparametric statistics (or tests) based on the ranks of measurements are called **rank statistics** (or **rank tests**).

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Description: -

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Statistical hypothesis testing
Nonparametric statisticsDistribution-free statistical tests.
-Distribution-free statistical tests.
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Nonparametric Statistics: 5 Commonly Used Statistical Tests That Shine

A non parametric data and test sometimes called a distribution-free test does not assume anything about the underlying distribution for example, that the data comes from a normal distribution.

Chi

In the case where a set of observations can be assumed to be from an independent and identically distributed population, this can be implemented by constructing a number of resamples of the observed dataset and of equal size to the observed dataset , each of which is obtained by random sampling with replacement from the original dataset. The second meaning of non-parametric covers techniques that do not assume that the structure of a model is fixed.

12.5: Fisher's Exact Test

This process is similar to the use of ranks in calculating the Spearman correlation.

Distribution

Although you can say that your estimate will lie within the interval a certain percentage of the time, you cannot say for sure that the actual population parameter will.

Bradley, J.V. (1968) Distribution

The nonparametric alternative to an independent t test is a Mann-Whitney U test, which compares the ranks of observed scores instead of the actual scores. Rank randomization tests are performed by first converting the scores to ranks and then computing a randomization test.

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