An adaptive test based on Kendall's tau for independence in high dimensions

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General Timeline

- **1897** — Fechner introduces the *method of signs* for succession-dependence.
- **1938** — Kendall develops the τ rank correlation coefficient.
- **1958** — Kruskal broadens Kendall's ideas into a general nonparametric testing framework.
- **1958–1990s** — Others (e.g., El-Shaarawi, 1992) apply rank-based methods to time series.
- **2024** — Shi et al. develop adaptive high-dimensional independence tests using Kendall's τ.
- **2025** — Han et al. extend to a broader class of sum-of-powers tests.

General Summary I

The trajectory from Fechner to modern adaptive tests highlights how a simple sign-based idea grew into a major branch of nonparametric inference.

Fechner's Kollektivmasslehre (1897) (Fechner 1897) anticipated many of the ideas behind Kendall's τ. His method of signs looked for succession-dependence in sequences of observations, asking whether runs of increases or decreases occurred more often than chance would predict. Though Fechner restricted his comparisons to adjacent pairs, the spirit was the same: assess concordance and discordance using only the signs of differences, not their magnitudes. He even applied this method to meteorological series and anthropometric data, extending the idea to two dimensions.

Kendall (1938) (Kendall 1938) generalized Fechner's idea by considering all possible pairs of observations, not just consecutive ones. His τ statistic became the canonical rank correlation coefficient, widely adopted as a nonparametric alternative to Pearson's correlation.

General Summary II

Kruskal (1958) (Kruskal 1958) emphasized τ's place within a broader family of nonparametric statistics for ordinal data, framing it for hypothesis testing. Rank-based measures then spread to time series, enabling tests for persistence/independence in hydrological and environmental data (El-Shaarawi and Niculescu 1992; Hamed 2011).

Key point: This lineage leads to independence testing in high dimensions, where Kendall's τ supports robust, distribution-free procedures resilient to heavy tails and monotone transformations (Shi et al. 2024; Han, Ma, and Xie 2025).

Concise Comparison to Kendall's τ

Fechner (1897): Successive changes in time series; sign-based concordance on adjacent pairs.

Kendall (1938): Concordance/discordance over all pairs; a general rank correlation for unordered data (Kendall 1938).

Key takeaway: Fechner's succession-based idea becomes Kendall's general ordinal association measure.

Motivation and Relevance

Modern work continues to exploit distribution-free, rank-based tests of independence:

Adaptive high-dimensional tests building on Kendall's τ (Shi et al. 2024; Han, Ma, and Xie 2025).

Time-series applications echoing Fechner's focus (El-Shaarawi and Niculescu 1992).

Broader treatments of ordinal association and nonparametric effects (Kruskal 1958; Newson, n.d.).

Persistence testing with ranks in environmental contexts (Hamed 2011).

Recent Development: Shi et al. (2024) I

Problem

$$H_0 : X_1, \ldots, X_d \text{ are mutually independent}$$

Why Kendall's τ?

- Rank-based; distribution-free; robust to heavy tails.

Dense vs. Sparse

- **Dense:** many weak deps $\Rightarrow$ sum-type (L_2).
- **Sparse:** few strong deps $\Rightarrow$ max-type (L_∞).

Recent Development: Shi et al. (2024) II

Method (sketch)

- Build L_2 and L_∞ from pairwise $\tau_{k\ell}$.
- $S_\tau \Rightarrow N(0,1)$; $M_\tau \Rightarrow$ Gumbel.
- Adaptive p-value:

$$C_\tau = \min\left(1 - \Phi(S_\tau), 1 - F_{\text{Gumbel}}(M_\tau)\right)$$

Theory (high level)

S_τ and M_τ asymptotically independent; $W = \min U_1, U_2$ with $U_i \sim \text{Unif}(0,1)$ so $H(t) = 2t - t^2$.

Results I

n	50				100			
d	50	100	200	400	50	100	200	400
Model 1								
S_r	0.042	0.055	0.048	0.053	0.047	0.044	0.047	0.049
TS_τ	0.044	0.053	0.049	0.049	0.050	0.043	0.053	0.053
MS_τ	0.046	0.057	0.052	0.051	0.056	0.045	0.055	0.055
M_r	0.013	0.007	0.001	0.001	0.021	0.020	0.013	0.009
TM_τ	0.029	0.028	0.018	0.013	0.029	0.027	0.027	0.033
MM_τ	0.044	0.063	0.052	0.051	0.041	0.047	0.044	0.052
TC_τ	0.037	0.037	0.031	0.029	0.040	0.036	0.037	0.044
MC_τ	0.042	0.056	0.047	0.040	0.049	0.048	0.056	0.053
PE_r	0.168	0.135	0.080	0.073	0.068	0.058	0.053	0.051
$U_{\min}$	0.060	0.073	0.065	0.072	0.062	0.060	0.061	0.055
Model 2								
S_r	0.418	0.439	0.432	0.440	0.578	0.568	0.577	0.574
TS_τ	0.040	0.057	0.054	0.044	0.047	0.053	0.049	0.045
MS_τ	0.043	0.057	0.056	0.047	0.051	0.054	0.053	0.045
M_r	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
TM_τ	0.024	0.020	0.016	0.014	0.032	0.036	0.037	0.028
MM_τ	0.041	0.056	0.052	0.040	0.054	0.054	0.058	0.051
TC_τ	0.038	0.040	0.038	0.033	0.044	0.043	0.049	0.035
MC_τ	0.045	0.055	0.052	0.045	0.052	0.055	0.072	0.043
PE_r	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
$U_{\min}$	NA	NA	NA	NA	NA	NA	NA	NA
Model 3								
S_r	0.056	0.057	0.061	0.059	0.051	0.062	0.051	0.059
TS_τ	0.048	0.045	0.047	0.056	0.047	0.049	0.046	0.048
MS_τ	0.049	0.049	0.050	0.057	0.052	0.052	0.049	0.049
M_r	0.091	0.156	0.225	0.360	0.141	0.264	0.493	0.765
TM_τ	0.033	0.020	0.016	0.017	0.034	0.026	0.030	0.030
MM_τ	0.052	0.045	0.053	0.042	0.055	0.043	0.051	0.052
TC_τ	0.044	0.031	0.033	0.034	0.041	0.041	0.042	0.031
MC_τ	0.047	0.046	0.052	0.048	0.053	0.049	0.063	0.041
PE_r	0.387	0.448	0.564	0.731	0.198	0.284	0.427	0.677
$U_{\min}$	NA	0.057	NA	NA	0.046	0.056	0.053	NA

Figure 1: Empirical sizes of tests

Results II

n	50				100			
d	50	100	200	400	50	100	200	400
Model 4								
S_r	0.434	0.918	0.999	1.000	0.178	0.651	0.993	1.000
TS_τ	0.375	0.876	0.998	1.000	0.158	0.574	0.986	1.000
MS_τ	0.362	0.873	0.998	1.000	0.155	0.577	0.986	1.000
M_r	0.015	0.018	0.008	0.003	0.036	0.026	0.021	0.024
TM_τ	0.036	0.044	0.040	0.041	0.040	0.044	0.046	0.053
MM_τ	0.071	0.099	0.120	0.113	0.063	0.069	0.079	0.094
TC_τ	0.380	0.878	0.999	1.000	0.168	0.582	0.988	1.000
MC_τ	0.393	0.894	0.999	1.000	0.192	0.621	0.989	1.000
PE_r	0.510	0.925	0.999	1.000	0.207	0.654	0.994	1.000
$U_{\min}$	0.999	1.000	1.000	1.000	0.993	1.000	1.000	1.000
Model 5								
S_r	0.891	0.927	0.956	0.971	0.866	0.914	0.947	0.972
TS_τ	0.856	0.952	0.990	1.000	0.752	0.887	0.976	0.995
MS_τ	0.853	0.951	0.990	0.999	0.748	0.888	0.977	0.995
M_r	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
TM_τ	0.426	0.514	0.594	0.722	0.308	0.407	0.530	0.684
MM_τ	0.545	0.691	0.823	0.907	0.377	0.492	0.639	0.801
TC_τ	0.888	0.967	0.994	1.000	0.794	0.908	0.987	0.997
MC_τ	0.896	0.973	0.997	1.000	0.819	0.923	0.992	0.998
PE_r	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
$U_{\min}$	NA	NA	NA	NA	NA	NA	NA	NA

Figure 2: Empirical powers of tests in dense cases.

Results III

n	50				100			
d	50	100	200	400	50	100	200	400
Model 6								
S_r	0.053	0.060	0.054	0.055	0.082	0.069	0.056	0.054
TS_τ	0.050	0.058	0.051	0.050	0.077	0.062	0.059	0.054
MS_τ	0.048	0.059	0.054	0.048	0.077	0.064	0.061	0.055
M_r	0.201	0.307	0.504	0.757	0.845	0.963	0.999	1.000
TM_τ	0.210	0.329	0.533	0.793	0.786	0.936	0.996	1.000
MM_τ	0.260	0.425	0.645	0.861	0.809	0.944	0.997	1.000
TC_τ	0.182	0.281	0.473	0.746	0.734	0.918	0.993	1.000
MC_τ	0.194	0.323	0.531	0.767	0.754	0.926	0.995	1.000
PE_r	0.492	0.605	0.760	0.926	0.860	0.956	0.997	1.000
$U_{\min}$	0.233	0.289	0.371	0.347	0.763	0.874	0.946	0.976
Model 7								
S_r	0.433	0.435	0.431	0.436	0.577	0.568	0.578	0.575
TS_τ	0.086	0.077	0.057	0.052	0.075	0.057	0.057	0.043
MS_τ	0.081	0.076	0.056	0.049	0.073	0.059	0.062	0.045
M_r	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
TM_τ	0.806	0.869	0.924	0.951	0.646	0.727	0.783	0.836
MM_τ	0.834	0.904	0.952	0.967	0.687	0.760	0.820	0.870
TC_τ	0.755	0.833	0.895	0.933	0.592	0.682	0.755	0.798
MC_τ	0.769	0.853	0.918	0.941	0.615	0.704	0.778	0.812
PE_r	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
$U_{\min}$	NA	NA	NA	NA	NA	NA	NA	NA

Figure 3: Empirical powers of tests in sparse cases.

Results IV

n	50				100			
d	50	100	200	400	50	100	200	400
$\rho = 0.02$								
TS_τ	0.078	0.185	0.400	0.782	0.168	0.413	0.822	0.993
MS_τ	0.072	0.179	0.399	0.776	0.168	0.420	0.828	0.993
TM_τ	0.033	0.024	0.014	0.018	0.045	0.054	0.045	0.029
MM_τ	0.056	0.062	0.055	0.057	0.073	0.077	0.074	0.057
TC_τ	0.093	0.191	0.404	0.783	0.179	0.430	0.827	0.993
MC_τ	0.101	0.225	0.450	0.815	0.201	0.461	0.856	0.994
$\rho = 0.04$								
TS_τ	0.387	0.764	0.972	0.998	0.809	0.990	1.000	1.000
MS_τ	0.375	0.759	0.972	0.998	0.803	0.990	1.000	1.000
TM_τ	0.043	0.044	0.022	0.029	0.089	0.082	0.087	0.101
MM_τ	0.080	0.108	0.081	0.074	0.126	0.130	0.141	0.160
TC_τ	0.395	0.766	0.974	0.998	0.814	0.991	1.000	1.000
MC_τ	0.415	0.796	0.981	0.998	0.826	0.991	1.000	1.000
$\rho = 0.06$								
TS_τ	0.781	0.981	0.998	1.000	0.993	1.000	1.000	1.000
MS_τ	0.772	0.980	0.998	1.000	0.993	1.000	1.000	1.000
TM_τ	0.061	0.065	0.055	0.048	0.142	0.183	0.172	0.177
MM_τ	0.110	0.128	0.149	0.132	0.211	0.257	0.270	0.279
TC_τ	0.786	0.981	0.998	1.000	0.993	1.000	1.000	1.000
MC_τ	0.799	0.983	0.998	1.000	0.995	1.000	1.000	1.000
$\rho = 0.08$								
TS_τ	0.958	0.998	1.000	1.000	1.000	1.000	1.000	1.000
MS_τ	0.957	0.998	1.000	1.000	1.000	1.000	1.000	1.000
TM_τ	0.125	0.106	0.091	0.074	0.283	0.299	0.356	0.376
MM_τ	0.182	0.201	0.245	0.176	0.379	0.402	0.486	0.527
TC_τ	0.961	0.998	1.000	1.000	1.000	1.000	1.000	1.000
MC_τ	0.964	0.998	1.000	1.000	1.000	1.000	1.000	1.000

Figure 4: Empirical powers under various strengths of dependence in dense cases.

Results V

n	50				100			
d	50	100	200	400	50	100	200	400
$\rho = 0.6$								
TS_τ	0.056	0.064	0.054	0.042	0.111	0.078	0.051	0.062
MS_τ	0.057	0.062	0.055	0.044	0.108	0.079	0.055	0.059
TM_τ	0.571	0.408	0.271	0.174	0.990	0.973	0.952	0.891
MM_τ	0.636	0.511	0.399	0.274	0.993	0.979	0.957	0.911
TC_τ	0.512	0.363	0.238	0.155	0.984	0.962	0.926	0.866
MC_τ	0.534	0.399	0.287	0.179	0.986	0.965	0.942	0.875
$\rho = 0.7$								
TS_τ	0.085	0.070	0.055	0.045	0.204	0.095	0.055	0.058
MS_τ	0.077	0.070	0.056	0.045	0.203	0.097	0.055	0.062
TM_τ	0.876	0.828	0.698	0.561	1.000	1.000	0.999	0.997
MM_τ	0.902	0.875	0.806	0.651	1.000	1.000	0.999	0.998
TC_τ	0.902	0.875	0.806	0.651	1.000	1.000	0.999	0.998
MC_τ	0.860	0.803	0.690	0.535	1.000	1.000	0.999	0.997
$\rho = 0.8$								
TS_τ	0.129	0.087	0.060	0.045	0.356	0.122	0.062	0.059
MS_τ	0.117	0.080	0.061	0.044	0.354	0.126	0.066	0.061
TM_τ	0.992	0.988	0.973	0.951	1.000	1.000	1.000	1.000
MM_τ	0.995	0.996	0.988	0.969	1.000	1.000	1.000	1.000
TC_τ	0.987	0.983	0.960	0.929	1.000	1.000	1.000	1.000
MC_τ	0.987	0.987	0.974	0.942	1.000	1.000	1.000	1.000
$\rho = 0.9$								
TS_τ	0.197	0.097	0.062	0.050	0.621	0.201	0.082	0.065
MS_τ	0.187	0.096	0.064	0.046	0.616	0.204	0.089	0.065
TM_τ	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
MM_τ	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
TC_τ	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
MC_τ	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000

Figure 5: Empirical powers under various strengths of dependence in sparse cases.

Conclusion

Rank-based adaptive tests are practical and robust; 2025 work generalizes to sum-of-powers (Han, Ma, and Xie 2025).

Next Steps

- Consulting applications (survey, environmental, biochemical).
- Reflection: Kendall's τ connects classic nonparametrics to modern HD inference.

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