NP Report

Sam Olson

2025-09-29

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 $H(t) = 2t - t^2$.

Recent Development: Shi et al. (2024) III

Empirics / Applications

- **Welding (4 vars, n=40):** rank-based rejects; Pearson fails.
- **Biochemical (8 vars):** adaptive detects group differences.

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.

References I

El-Shaarawi, A. H., and Stefan P. Niculescu. 1992. "On Kendall's Tau as a Test of Trend in Time Series Data." *Environmetrics* 3 (4): 385–411.

Fechner, Gustav Theodor. 1897. *Kollektivmasslehre*. Leipzig: Verlag von Wilhelm Engelmann. https://www.google.com/books/edition/Kollektivmasslehre/bgQZAAAAMAAJ?hl=en.

Hamed, K. H. 2011. "The Distribution of Kendall's Tau for Testing the Significance of Cross-Correlation in Persistent Data." *Hydrological Sciences Journal* 56 (5): 841–53. https://doi.org/10.1080/02626667.2011.586948.

Han, Lijuan, Yun Ma, and Junshan Xie. 2025. "An Adaptive Test of the Independence of High-Dimensional Data Based on Kendall Rank Correlation Coefficient." *Journal of Nonparametric Statistics* 37 (3): 632–56. https://doi.org/10.1080/10485252.2024.2435852.

Kendall, M. G. 1938. "A New Measure of Rank Correlation." *Biometrika* 30 (1/2): 81–93. https://www.jstor.org/stable/2332226.

Kruskal, William H. 1958. "Ordinal Measures of Association." *Journal of the American Statistical Association* 53 (284): 814–61. https://doi.org/10.1080/01621459.1958.10501481.

Newson, Roger. n.d. "Parameters Behind 'Nonparametric' Statistics: Kendall's Tau, Somers' d and Median Differences." Working paper, King's College London.

References II

Shi, Xiangyu, Yuanyuan Jiang, Jiang Du, and Zhuqing Miao. 2024. "An Adaptive Test Based on Kendall's Tau for Independence in High Dimensions." *Journal of Nonparametric Statistics* 36 (4): 1064–87. https://doi.org/10.1080/10485252.2023.2296521.