[SciPy-Dev] Exact p-values in Mann-Whitney U test

Jamie Morton jamietmorton@gmail....
Thu Mar 5 09:17:35 CST 2015

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Hi Szymon Łęski,

I was planning on making a MC permutation test for the Mann-Whitney U test
in the future.
I'm in the process of getting a permutation t-test
<https://github.com/scipy/scipy/pull/4440> and a permutation anova
<https://github.com/scipy/scipy/pull/4519> reviewed.

But perhaps having an exact p-value calculation for smaller sample sizes
would be preferable.
If you submit a pull request, I'd be willing to take a look at it.

Jamie

On Thu, Mar 5, 2015 at 7:45 AM, Szymon Łęski <s.leski@nencki.gov.pl> wrote:

> *Hello,*
> *I wrote a Python implementation of exact p-values in Mann-Whitney U test.*
> *The current test (scipy.stats.mannwhitneyu) uses normal approximation, and*
> *is valid only for sample size > 20 (as stated in notes). The exact version*
> *is correct also for small samples.*
> *I believe this would be a useful thing to include in scipy.stats. However,*
> *the current version is still better for very large samples, so I think both*
> *versions should be kept. I wanted to ask for opinion on what would be the*
> *best way to include the new version.*
> *Separate function? Optional argument controlling which method is used?*
> *Heuristics based on sample sizes?*
> *I have put my script, and the paper I based the implementation on, in this*
> *Dropbox folder:*
> *https://www.dropbox.com/sh/0zxp9u8sliwijl5/AAARecyrwQ2z-8xU-LbKOpWna?dl=0*
> *Feedback appreciated!*
> *Best regards,*
> *Szymon Leski*
> _____
> *SciPy-Dev mailing list*
> *SciPy-Dev@scipy.org*
> *http://mail.scipy.org/mailman/listinfo/scipy-dev*

---------- next part ----------
An HTML attachment was scrubbed...
URL: http://mail.scipy.org/pipermail/scipy-dev/attachments/20150305/9e371507/attachment.html

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