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# Tests for Correlation on Bivariate Nonnormal Distributions

Louanne Margaret Beversdorf  
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TESTS FOR CORRELATION ON BIVARIATE NONNORMAL DISTRIBUTIONS

by

Louanne Margaret Beversdorf

A thesis submitted to the Department of Arts and Sciences  
in partial fulfillment of the requirements for the degree of

Master of Science in Mathematical Sciences

UNIVERSITY OF NORTH FLORIDA

COLLEGE OF ARTS AND SCIENCES

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The thesis of Louanne Margaret Beversdorf is approved (Date)

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6/30/08

**Signature Deleted**

6-27-08

**Signature Deleted**

6-27-08

Committee Chairperson

Accepted for the Department:

**Signature Deleted**

7/3/08

Chairperson

Accepted for the College:

**Signature Deleted**

7/9/08

Dean

Accepted for the University:

**Signature Deleted**

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Dean of the Graduate School

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## ABSTRACT

Many samples in the real world are very small in size and often do not follow a normal distribution. Existing tests for correlation have restrictions on the distribution of data and sample sizes, therefore the current tests cannot be used in some real world situations.

In this thesis, two tests are considered to test hypotheses about the population correlation coefficient. The tests are based on statistics transformed by a saddlepoint approximation and by Fisher's Z-transformation. The tests are conducted on small samples of bivariate nonnormal data and found to perform well.

Simulations were run in order to compare the type I error rates and power of the new test with other commonly used tests. The new tests controlled type I error rates well, and have reasonable power performance.

## Chapter 1: Introduction

Bivariate data are data in which two variables are measured on an individual. If the variables are quantitative, one may be interested in describing the relationship between them. A scatter plot is often used to demonstrate the relationship in bivariate data. However, interpretation of these plots is subjective, so numerical summaries are preferred or used in conjunction with the graphical information. One measure used to describe the strength of linear relation between two quantitative variables is the linear correlation coefficient.

Sir Francis Galton (1886) published an essay introducing the idea of how two traits varied together (covaried) resulting in use of the term “regression”. Karl Pearson (1896) based on suggestions made by Galton on regression, investigated the development of the linear correlation coefficient that would capture the relationship between two variables. Two variables are positively correlated if, whenever the value of one variable increases, the value of the other variable also increases. A negative correlation occurs when the value of one variable increases and the value of the other variable decreases. The parameter used to express this correlation is  $\rho$  (Greek letter rho), which has values ranging from -1 to 1, where -1 expresses a perfect negative linear association between the two variables; and 1 indicates a perfect positive linear association. Values of  $\rho$  near 0 indicate little or no linear association between the two variables.



The true relationship between the two variables is always unknown. People have proposed different estimators for  $\rho$ , and two of them are used frequently. The Spearman Rank Order Correlation is used for ordinal data, whereas the Pearson Product Moment Correlation is applied to interval and ratio data. These two different measures for the relationship between two variables are considered, each having corresponding inferential tests. The maximum likelihood estimator of  $\rho$  is the Pearson product-moment correlation coefficient. On the other hand, when the data is not bivariate normal and the sample size exceeds 10 the nonparametric Spearman rank correlation is useful. However, little work has been done when the distribution of the data is unknown and the sample size is relatively small. The methods given hereafter provide insight to useful measures for this situation.

### 1.1 Pearson Product-Moment Correlation Coefficient Estimator

The most popular estimator of correlation is the Pearson Product-Moment Correlation Coefficient estimator,  $r$ , which is a biased point estimator for  $\rho$ . However, the bias is small when  $n$  (sample size) is large. This estimator was developed by Pearson in 1896 for use on bivariate normal models.

Pearson's estimator,  $r$ , provides information about the degree of the linear relationship between the two variables  $Y_1$  and  $Y_2$ . The statistic is given by:

$$r = \frac{\sum_{i=1}^n (Y_{i1} - \bar{Y}_1)(Y_{i2} - \bar{Y}_2)}{\left[ \sum_{i=1}^n (Y_{i1} - \bar{Y}_1)^2 (Y_{i2} - \bar{Y}_2)^2 \right]^{1/2}}$$

where

$(Y_{i1}, Y_{i2})$  is the  $i^{\text{th}}$  observation of the bivariate data  $(Y_{11}, Y_{12}), \dots, (Y_{n1}, Y_{n2})$ .

$\bar{Y}_1$  is the sample mean of  $Y_1$  and  $\bar{Y}_2$  is the sample mean of  $Y_2$ .

The range for  $r$  is from -1 to 1, with properties and interpretation corresponding to what it estimates,  $\rho$ .

The correlation coefficient  $r$  is a random variable, thus having a distribution function which depends on the population value of the correlation coefficient,  $\rho$ , and the sample size  $n$ . Researchers have done intensive work on the distribution of  $r$  (Fisher 1915; Stuart 1994). They found that when  $n = 2$  the distribution of  $r$  can be regarded as an extreme case of a U-shaped distribution. For  $n = 3$  the density is still U-shaped, but if  $n = 4$  the distribution is uniform when  $\rho = 0$  and J-shaped otherwise. For  $n > 4$  the density function is unimodal and increasingly skew as  $|\rho|$  increases, as follows from the fact that the mode moves with  $\rho$  and  $r$ . For any  $\rho$ , the distribution of  $r$  slowly tends to normality as  $n \rightarrow \infty$ . (Stuart 1994)

When the population is bivariate normal and has equal variance parameters a test statistic can be derived to test  $H_0: \rho = 0$ . The three possible alternative hypotheses are:

- 1.)  $H_a : \rho \neq 0$  for two tail test
- 2.)  $H_a : \rho > 0$  for right tail test
- 3.)  $H_a : \rho < 0$  for left tail test

The test statistic is  $t^* = \frac{r\sqrt{n-2}}{\sqrt{1-r^2}}$

Under  $H_0$ ,  $t^*$  follows the Student's  $t$ -distribution with  $(n-2)$  degrees of freedom, denoted  $t_{(n-2)}$ . The decision rule is to reject the null hypothesis if  $|t^*| > t_{\alpha/2}$ , or  $t^* > t_\alpha$ , or  $t^* < -t_\alpha$ , respectively, for tests 1.), 2.), and 3.), where  $t_p$  is the  $p^{\text{th}}$  upper percentile of  $t_{(n-2)}$ .

Disadvantages of this test include the need of a large sample of bivariate normal data and the ability to test only for  $\rho = 0$ .

## 1.2 Spearman Rank Correlation Coefficient

When the population is not bivariate normal and the sample size exceeds 10, a non-parametric statistic, Spearman Rank Correlation Coefficient (Spearman 1904), is usually used to measure the association between two variables when no transformation for the data can be found to approximate a bivariate normal distribution. The range for Spearman's statistic,  $r_s$ , is between -1 and 1, inclusive. The coefficient  $r_s$  equals 1 when the ranks for  $Y_1$  are identical to those for  $Y_2$ , that is, when the case with rank 1 for  $Y_1$  also has rank 1 for  $Y_2$ , etc. There is a perfect inverse association when  $r_s$  equals -1, meaning  $Y_1$  has rank 1 and  $Y_2$  has rank  $n$ . When there is little or no association between the ranks of  $Y_1$  and  $Y_2$ , the Spearman rank correlation coefficient has a value near zero.

The Spearman rank correlation coefficient, denoted by  $r_s$ , is then defined as the ordinary Pearson product-moment correlation coefficient based on the ranks of the data:

$$r_s = \frac{\sum (R_{i1} - \bar{R}_1)(R_{i2} - \bar{R}_2)}{\left[ \sum (R_{i1} - \bar{R}_1)^2 \sum (R_{i2} - \bar{R}_2)^2 \right]^{1/2}},$$

where  $(R_{i1}, R_{i2})$  are the ranks of  $(Y_{i1}, Y_{i2})$  respectively, and  $\bar{R}_1$  is the mean of the ranks of  $R_{i1}$  ( $i = 1, 2, \dots, n$ ) and  $\bar{R}_2$  is the mean of the ranks of  $R_{i2}$  ( $i = 1, 2, \dots, n$ ).

The Spearman Rank Correlation Coefficient can also be used to test about the association between the two variables with the following hypotheses:

Ho: There is no association between  $Y_1$  and  $Y_2$

versus

- 1)  $H_a$ : There is an association between  $Y_1$  and  $Y_2$  (for a two-tail test)
- 2)  $H_a$ : There is a positive association between  $Y_1$  and  $Y_2$  (one-tail, upper)
- 3)  $H_a$ : There is a negative association between  $Y_1$  and  $Y_2$  (one-tail, lower)

When sample size  $n$ , exceeds 10, we use the following test statistic:

$$t^* = \frac{r_s \sqrt{n-2}}{\sqrt{1-r_s^2}}$$

$t^*$  is approximately a  $t$ -distribution with  $n-2$  degrees of freedom under  $H_0$ . The decision rule is the same as for Pearson's statistic. This is a nonparametric test and thus may result in a lower power performance, and this test can also be used only for testing whether an association exists.

### 1.3 Summary

The motivation for this study is to test  $H_0: \rho = \rho_0$ , where  $\rho_0$  can be values other than zero, for bivariate nonnormal data. Fisher's  $Z$ -transformation and a saddlepoint transformation are investigated and tested.

A detailed explanation of the methods is given in Chapter 2. A simulation study is introduced in Chapter 3 to examine type I error rates and the power performance. Simulation results are discussed in Chapter 4 and conclusions are stated in Chapter 5.

## Chapter 2: Methods

In this research we investigate two statistics for testing the correlation coefficient of bivariate nonnormal populations. The two statistics are Fisher's z-transformation, denoted  $r_F$ , and the saddlepoint approximation, denoted  $r_L$ . These methods are used on bivariate nonnormal data sets with a small sample size. Bivariate data is represented as pairs of observations, namely of the form  $(Y_{11}, Y_{12}), (Y_{21}, Y_{22}), \dots, (Y_{n1}, Y_{n2})$ , where  $n$  is the sample size and where  $(Y_{i1}, Y_{i2})$  is the  $i^{\text{th}}$  observation of the bivariate data. The goal is to test if either of the two methods is appropriate for hypothesis testing about the population correlation coefficient, specifically for bivariate nonnormal data sets with a small sample size.

### 2.1 Fisher's Z-Transformation

The sampling distribution of  $r$  is complicated when  $\rho \neq 0$ , so Fisher (1915) derived an approximation procedure based on a transformation. Fisher's Z-transformation has limitations, it must be used on bivariate normal data for interval estimation of  $\rho$  when  $n$  is greater than 25. Also, the variance in the first variable's values must be independent of the other variable's values and the relationship between them must be linear. Fisher's Z transform can be regarded as the hyperbolic slope of the standardized least-squares regression line or more simply;

$$z' = \frac{1}{2} \log \frac{1+r}{1-r} = \operatorname{arctanh}(r)$$

With large sample sizes, the distribution of the transformation is approximately normal with mean  $\frac{1}{2} \log \frac{1+\rho}{1-\rho}$  and standard deviation  $\frac{1}{\sqrt{n-3}}$ . After standardizing, the statistic for Fisher's classical transformation is given by:

$$r_F = \left( \frac{1}{2} \log \frac{1+r}{1-r} - \frac{1}{2} \log \frac{1+\rho}{1-\rho} - \frac{\rho}{2(n-1)} \right) \sqrt{n-3}$$

and can be compared to a standard normal distribution. This transformation tends to normality much faster than  $r$ , with a variance almost independent of  $\rho$ .

## 2.2 Saddlepoint Approximation

Saddlepoint approximations were introduced to statistics by Daniels (1954). However, computations of these approximations only recently became feasible with the availability of inexpensive computing. In practice, statistical inference often involves test statistics with normal distributions, which are valid as sample sizes get large. For small sample size problems, these distributions give inaccurate results. Saddlepoint methods give approximations that are accurate to a higher order than these first-order approximations, and the accuracy holds for extremely small sample sizes (Huzurbazar 1999). Also, saddlepoint approximations provide good approximations to very small tail probabilities or to the density in the tails of the distributions.

The main requirement for calculating a saddlepoint approximation is that it must be possible to calculate a Laplace transform. Not necessarily a Laplace transform of the statistic of interest itself, but, rather, the Laplace transform of a low-dimensional variable

that becomes transformed into the statistic of interest. Although the theory of saddlepoint approximations is very complex and outside the scope of this research, the application of the resulting approximations is straightforward.

Jensen (1995) transforms the Pearson correlation coefficient using the method of Laplace transformations to derive a function of  $r$  that can be normalized. Assuming a bivariate normal data set with correlation  $\rho$ , an approximation to the distribution of  $r$  is needed. The maximum likelihood estimate, Pearson's  $r$ , does not depend on the variances of  $Y_1$  and  $Y_2$ , so these are set equal to one. We then obtain the joint density of  $r$  and  $\sum_{i=1}^n (Y_{i1} - \bar{Y}_1)^2 / (n-1)$ , and  $\sum_{i=1}^n (Y_{i2} - \bar{Y}_2)^2 / (n-1)$  from Anderson (1984). Then the saddlepoint approximation, denoted  $r_L$ , can be calculated as follows:

$$r_L = v + \frac{1}{v} \log \frac{u}{v}, \text{ where}$$

$$v = \text{sgn}(r - \rho) \left\{ 2m \log \left( \frac{1 - \rho r}{\sqrt{1 - \rho^2} \sqrt{1 - r^2}} \right) \right\}^{\frac{1}{2}},$$

$$u = \sqrt{m} \left( \frac{1 - \rho r}{1 - \rho^2} \right)^{\frac{3}{2}} \frac{r - \rho}{1 - r^2},$$

$m = n - 4$ ,  $\rho$  is the correlation coefficient and  $r$  is the sample Pearson correlation coefficient

Jensen (1995) claims  $r_L$  is normally distributed to a high accuracy and that in most situations of practical interest after numerical analysis, Fisher's classical transformation,  $r_F$ , is very close to  $r_L$ .

## 2.3 Proposed Test

Both Fisher's and the saddlepoint transformations are derived for bivariate normal data. This research will investigate if they can be used for hypothesis testing on nonnormal bivariate data. The outcome of tests using the saddlepoint approximation is compared side-by-side with results using Fisher's statistic on small samples of bivariate nonnormal data. Also, since both of the statistics involve  $\rho$ , the tests are additionally conducted for nonzero values of  $\rho_0$ . The following hypotheses are tested:

$H_0 : \rho = \rho_0$  versus

1.)  $H_a : \rho \neq \rho_0$  for two tail test

2.)  $H_a : \rho > \rho_0$  for right tail test

3.)  $H_a : \rho < \rho_0$  for left tail test

The decision rule is to reject the null hypothesis respectively for tests 1, 2, and 3 when:

1.)  $|r_F| > Z_{\alpha/2}$  or  $|r_L| > Z_{\alpha/2}$ , or

2.)  $r_F, r_L > Z_\alpha$

3.)  $r_F, r_L < -Z_\alpha$



## Chapter 3: Simulation Study

A comparative study via simulation is provided in this chapter. To carry out the simulation, bivariate nonnormal data with a specified correlation is needed. After the data is generated, all needed statistics are calculated and comparisons given as decision rules are performed. Finally, the process is repeated a large number of times to obtain simulation results. Section 3.1 illustrates how bivariate nonnormal data are generated, and Section 3.2 gives a description of how the simulation study is executed.

### 3.1 Generating Bivariate Nonnormal Data

In order to generate data to test on the  $r_F$  and  $r_L$  statistics, bivariate nonnormal data with a specified correlation structure is needed. Fleishman (1978) derived a method of generating univariate nonnormal random variables. Vale and Maurelli (1983) proposed generating multivariate nonnormal random variables with a specified correlation structure by combining the matrix decomposition procedure and Fleishman's method.

### 3.1.1 Fleishman's Method

Fleishman's method of generating univariate nonnormal random variables is based on the variable  $Y$  defined as  $Y = a + bZ + cZ^2 + dZ^3$ . Where  $Z$  is a standard normal random variable, and  $a$ ,  $b$ ,  $c$ , and  $d$  are constants chosen in such a way that  $Y$  has the desired coefficients of skewness and kurtosis ( $\gamma_1$  and  $\gamma_2$ ). For a standard distribution (with mean 0 and variance 1), after using the first fourteen moments of the standard normal variable and doing considerable algebraic manipulation, Fleishman showed that  $a = -c$  and the constants  $b$ ,  $c$ , and  $d$  need to be determined by simultaneously solving the following three nonlinear equations:

$$b^2 + 6bd + 2c^2 + 15d^2 - 1 = 0$$

$$2c(b^2 + 24bd + 105d^2 + 2) - \gamma_1 = 0$$

$$24\{bd + c^2(1 + b^2 + 28bd) + d^2(12 + 48bd + 141c^2 + 225d^2)\} - \gamma_2 = 0$$

Generate a standard normal variable  $Z$  and the constants  $a$ ,  $b$ ,  $c$ , and  $d$  are used to transform it, yielding a univariate nonnormal variable  $Y$ .

### 3.1.2 Vale and Maurelli's Expansion of Fleishman's Method

Vale and Maurelli (1983) suggested a method to generate bivariate nonnormal random data,  $(Y_1, Y_2)$ . First choosing desired coefficients of skewness and kurtosis for the two populations ( $\gamma_{11}$  and  $\gamma_{21}$  and  $\gamma_{12}$  and  $\gamma_{22}$ ) one must find solutions to the system of equations given in Fleishman's method. Using the set of skewness and kurtosis for the first population ( $\gamma_{11}$  and  $\gamma_{21}$ ) the solutions to the system are  $a_1 = -c_1$  and the constants  $b_1$ ,  $c_1$ , and  $d_1$ . Again solving the system using the other set of skewness and kurtosis ( $\gamma_{12}$  and  $\gamma_{22}$ ), for the second population the solutions are  $a_2$ ,  $b_2$ ,  $c_2$ , and  $d_2$ . Let  $Z_1, Z_2$  be two

standard normal correlated variables then  $Y_1$  and  $Y_2$  can be calculated with the following equations:

$$\begin{aligned} Y_1 &= a_1 + b_1 Z_1 + c_1 Z_1^2 + d_1 Z_1^3, \\ Y_2 &= a_2 + b_2 Z_2 + c_2 Z_2^2 + d_2 Z_2^3 \end{aligned} \quad (1)$$

The correlation coefficient between  $Y_1$  and  $Y_2$  is then determined as follows:

$$\rho_{Y_1, Y_2} = \rho_{Z_1, Z_2} (b_1 b_2 + 3b_1 d_2 + 3b_2 d_1 + 9d_1 d_2) + \rho_{Z_1, Z_2}^2 2c_1 c_2 + \rho_{Z_1, Z_2}^3 6d_1 d_2$$

Given the desired correlation,  $\rho_{Y_1, Y_2}$ , the intermediate correlation,  $\rho_{Z_1, Z_2}$ , can be found by solving the above cubic equation. In general, there are three roots to a cubic polynomial.

The root within the range of -1 and +1 is chosen. Next, apply the Cholesky factorization to the variance-covariance matrix,  $\Sigma$ , to find an upper triangular matrix,  $R$ , such that

$\Sigma = R'R$ . Since  $\sigma_1^2 = \sigma_2^2 = 1$ , the covariance matrix is

$$\Sigma = \begin{bmatrix} \text{cov}(z_1, z_2) & 1 \\ 1 & \text{cov}(z_1, z_2) \end{bmatrix} = \begin{bmatrix} \rho_{z_1, z_2} & 1 \\ 1 & \rho_{z_1, z_2} \end{bmatrix} = R'R.$$

Bivariate normal random variates,  $Z_1$  and  $Z_2$ , with intermediate correlation  $\rho_{Z_1, Z_2}$ , can be obtained by  $Z^* \times R$  where  $Z^*$  is a vector of independent standard normal variates,

$$Z^* = \begin{pmatrix} z_1^* \\ z_2^* \end{pmatrix} \sim N(\hat{0}, I_{2 \times 2}).$$

These  $Z_1$  and  $Z_2$  are input to Fleishman's transformation

procedure in (1). This transforms the correlated standard normal variables,  $Z_1$  and  $Z_2$  into correlated nonnormal variables,  $Y_1$  and  $Y_2$ .

Steyn (1993) has used this method in his construction of multivariate distributions with coefficient of kurtosis greater than one. Other limitations on Fleishman's method as well as some alternatives are further explained in Tadikamalla's paper (1980).

## 3.2 Simulation Description

Simulations are run with Fortran 77 for Windows on a Toshiba Satellite-A105 Laptop Computer. All the type I error rates and power comparisons for the test procedures use a simulation size of 100,000 in order to reduce experimental noise. Three programs for type I error rates are used. One program is constructed and used for each of left-tailed, right-tailed, and two-tailed tests given in Appendix B. The program is slightly modified for critical values for the three different tests. Another program is used to evaluate left-tailed power, given in Appendix C. Fortran 77 IMSL library was used for many important elements of the analysis. The DNEQNF function is called to solve the system of nonlinear equations to generate the data. The DZREAL function is called to solve for the correlation coefficient. The DCHFAC function is called to compute a Cholesky factorization on the covariance matrix needed to generate the data. The DRNMVN function is used to generate random bivariate standard normal variables with the covariance matrix from the previous function.

Population parameters of skewness and kurtosis are needed to generate the nonnormal data. Skewness is a measure of asymmetry of the distribution of a population. Skewness of zero indicates a symmetric distribution such as a normal distribution. Negative skewness indicates a longer left tail, meaning more data is in the left tail than would be for a normal distribution. Positive skewness indicates the same but in the right

tail. Skewness is defined as  $\gamma_1 = \frac{E(X - \mu)^3}{\sigma^3}$ .

Kurtosis is a measure of tail behavior of a distribution (Johnson 1980). Higher kurtosis indicates more of the variance is due to infrequent extreme deviations, as

opposed to frequent modestly-sized deviations. Kurtosis is defined as

$$\gamma_2 = \frac{E(X - \mu)^4}{\sigma^4} - 3. \text{ A normal distribution has kurtosis of zero.}$$

Different values of skewness and kurtosis are chosen for this analysis in order to reflect different population distributions. Skewness values are -3, -1, 1, 3, chosen to represent some negatively skewed and some positively skewed distributions. Kurtosis values must be greater than one, so 3, 7, and 25 are chosen to represent a range of lighter to heavier-tailed distributions. Kurtosis of 3 is referred to as “small”, 7 is “medium” and 25 is “large”. All permutations of these pairs are used where both populations have either positive skewness or both have negative skewness, yielding  $3 \times 2 \times 1 + 3 \times 2 \times 1 = 12$  different sets of population parameters for the two populations.

A relatively small sample size of 10 is used in the study and the test statistics  $r_L$  and  $r_F$  were investigated for type I error rates of left-tail, right-tail, and two-tail tests with the nominal levels of 0.01 and 0.05 for each sample. Comparisons in the simulation study use  $r_L$  and  $r_F$  and three critical values to evaluate the decision rule. Each test used  $z_\alpha$ ,  $t_{(n-2, \alpha)}$ , and  $(z_\alpha + t_{(n-2, \alpha)})/2$  as critical values.

### Algorithm

1. Input population parameters of skewness and kurtosis for the two populations
  - a. Choosing two of these six pairs, (3,25) (-3,25) (1,7) (-1,7) (1,3) (-1,3), where the sign of skewness is the same for both populations.
2. Input population correlation for data generation ( $\rho = 0, 0.5, 0.7, 0.9$ )
3. Solve the system of equations to calculate coefficients  $a, b, c,$  and  $d$  for the two populations

4. Calculate the  $\rho_{z_1 z_2}$  value needed for the standard normal variables\* in order to produce desired correlation for data
5. Generate 10 independent random bivariate standard normal variables,  $Z_1^*, Z_2^*$
6. Use Cholesky factorization to transform the independent standard normal variables,  $Z_1^*, Z_2^*$ , to correlated bivariate normal data,  $Z_1$  and  $Z_2$ , with correlation  $\rho_{z_1 z_2}$
7. Apply the transformation in (1) to obtain nonnormal sample data  $Y_1$  and  $Y_2$
8. Calculate the  $r_L$  and  $r_F$  values and compare to critical values for  $t_{(n-2)}$  and  $z$  distribution and also the value of the average of the  $t$  and  $z$  critical values
  - a. If  $\rho = 0$ , also calculate the Pearson and Spearman test statistics and compare to  $t_{(n-2)}$  critical values.
9. Repeat steps 5 -8 for 99,999 more samples
10. Calculate the proportion (out of 100,000) that each test statistic falls in the rejection region

\* When the value of the desired correlation is zero, the value for the correlation of the standard normal variables,  $\rho_{z_1 z_2}$ , must also be zero. This follows from the equations on page 12.

Since the type I error rates are calculated by simulation, there is an error involved in their computation. The type I error estimate is accurate with 95% confidence within the limits of  $\pm 1.96 \sqrt{\frac{p(1-p)}{100000}}$ , where  $p$  is the nominal alpha level of .05 and .01. The

result of adding will give a higher value for acceptance of the type I error rate. The consequential confidence limits are .051351, and .010617. Any type I error rates within these limits is considered controlled.

## Chapter 4: Simulation Results

In the following discussion, the population parameters of skewness and kurtosis are referred to as pairs with skewness first and kurtosis second. For example the population of (1,3) has small skewness of one and small kurtosis of three. This analysis uses bivariate data, requiring two independent populations, so two pairs are presented and called a set of parameters. For example, (1,3) and (3,25) is a set of parameters where the first population has skewness equal to one and kurtosis equal to three and the second population has skewness equal to three and a larger kurtosis equal to 25.

### 4.1 Type I Error Rate Comparison

The type I error rates are the probability the null hypothesis is rejected when it is actually true, so this number should be at least as small as the nominal level of significance. Appendix tables A1 to A6 show complete type I error rate results for all distributions with a sample size of 10 for population correlations of 0, 0.5, 0.7, and 0.9 and levels of significance 0.05 and 0.01. The set of population parameters for skewness and kurtosis are in the first column with the first population's parameters in the first row and the second in the second row. Pearson and Spearman are evaluated with a  $t$  test for  $\rho = 0$  only, and the type I error rates are reported in the first column with Pearson first and then Spearman underneath. Comparisons were made between the tests for saddlepoint



and Fisher's transformation, given in the table as the two adjacent numbers within a given correlation column,  $r_L$  and  $r_F$  respectively.

Type I error rates are calculated using the critical values  $t_{(n-2, \alpha)}$ ,  $(z_{\alpha} + t_{(n-2, \alpha)})/2$ , and  $z_{\alpha}$ , as first, second, and third number in the respective population's row. Type I error rates falling above the bounds mentioned in Chapter 3 are in bold print (these limits are 0.051351 for  $\alpha = 0.05$  and 0.010617 for  $\alpha = 0.01$ ). The most important column is that where  $\rho = 0$ , since this can be used to test whether or not some correlation exists or whether a correlation exists that is positive or negative.

#### 4.1.1 Left-Tail Type I Error Rate Comparisons

Tables 1 through 5 reference type I error rate results for the left-tail tests of five diverse populations. The sets of skewness and kurtosis are (3,25)(3,25); (1,7),(1,7); (-1,3),(-1,3); (-1,3),(-1,7); and (3,25),(1,7). The results for each of the  $r_L$  and  $r_F$  statistics are given when using the critical values  $t_{(n-2, \alpha)}$ ,  $(z_{\alpha} + t_{(n-2, \alpha)})/2$ , and  $z_{\alpha}$ , as the first, second, and third number.

First looking at the very important case when  $\rho = 0$ , Table 1 shows both the  $r_L$  and  $r_F$  statistics have controlled type I error rates using any of the three critical values with the 0.05 significance level. When the significance level is lowered to 0.01, Table 2 reveals some of the type I error rates using the  $z$  critical value are slightly inflated (in bold print). Spearman has inflated type I error rates for almost all populations and at both significance levels. Pearson has some controlled error rates for the 0.05 significance level, but those involving a population with large kurtosis are slightly inflated when the significance level is lowered to 0.01.

Table 1. Type I Error Rates for Left-Tail Test,  $\alpha = 0.05$ ,  $\rho = 0$

(3,25),(3,25)			(1,7), (1,7)			(-1,3),(-1,3)			(-1,3), (-1,7)			(3,25), (1,7)		
Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$
0.042	0.028	0.028	0.048	0.032	0.031	0.046	0.029	0.028	0.048	0.031	0.03	0.046	0.031	0.03
<b>0.052</b>	0.035	0.034	<b>0.052</b>	0.04	0.039	<b>0.052</b>	0.037	0.036	<b>0.052</b>	0.039	0.038	<b>0.052</b>	0.038	0.037
	0.042	0.041		0.049	0.047		0.047	0.045		0.049	0.047		0.047	0.045

Table 2. Type I Error Rates for Left-Tail Test,  $\alpha = 0.01$ ,  $\rho = 0$

(3,25),(3,25)			(1,7), (1,7)			(-1,3),(-1,3)			(-1,3), (-1,7)			(3,25), (1,7)		
Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$
<b>0.011</b>	0.004	0.005	0.011	0.002	0.003	0.008	0.002	0.002	0.01	0.002	0.003	<b>0.011</b>	0.003	0.004
<b>0.012</b>	0.007	0.008	<b>0.011</b>	0.005	0.006	<b>0.012</b>	0.004	0.005	<b>0.012</b>	0.005	0.006	<b>0.011</b>	0.006	0.007
	<b>0.012</b>	<b>0.012</b>		<b>0.011</b>	<b>0.012</b>		0.009	0.01		0.01	<b>0.011</b>		<b>0.012</b>	<b>0.013</b>

The results of the next case,  $\rho = 0.5$ , are in Table 3. Type I error rates are controlled for both  $r_L$  and  $r_F$  statistics using all critical values.

Table 3. Type I Error Rates for Left-Tail Test,  $\alpha = 0.05$ ,  $\rho = 0.5$

(3,25),(3,25)		(1,7), (1,7)		(-1,3),(-1,3)		(-1,3), (-1,7)		(3,25), (1,7)	
$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$
0.02843	0.0281	0.02825	0.02518	0.0313	0.02778	0.02929	0.02627	0.02209	0.01944
0.03479	0.03394	0.03598	0.03182	0.03994	0.03552	0.03738	0.03312	0.02897	0.02528
0.04235	0.04077	0.04532	0.03994	0.05047	0.04441	0.04712	0.04147	0.0375	0.0325

When  $\rho = 0.7$ , the  $t$  and the averaged critical values have controlled rates for both significance levels. The  $z$  critical value is also satisfactory when  $\alpha = 0.01$ , and has some slightly inflated rates when  $\alpha = 0.05$  (Table 4).

Table 4. Type I Error Rates for Left-Tail Test,  $\alpha = 0.05$ ,  $\rho = 0.7$

(3,25),(3,25)		(1,7), (1,7)		(-1,3),(-1,3)		(-1,3), (-1,7)		(3,25), (1,7)	
$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$
0.03231	0.02626	0.02919	0.0245	0.03264	0.02713	0.02959	0.02437	0.02174	0.01746
0.04213	0.03443	0.03741	0.0312	0.04109	0.03455	0.03734	0.03128	0.02879	0.02304
<b>0.05372</b>	0.04436	0.04753	0.03922	<b>0.05167</b>	0.04326	0.04691	0.03916	0.03774	0.03057

For the largest population correlation,  $\rho = 0.9$ , Table 5 shows the result that both statistics are controlled when using the  $t$  critical value. However, some inflated type I error rates occur, at both significance levels, for the  $z$  and averaged critical values when both populations have the same population parameters for skewness and kurtosis.

Table 5. Type I Error Rates for Left-Tail Test,  $\alpha = 0.05$ ,  $\rho = 0.9$

(3,25),(3,25)		(1,7), (1,7)		(-1,3),(-1,3)		(-1,3), (-1,7)		(3,25), (1,7)	
$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$
0.04582	0.03555	0.03156	0.02352	0.03488	0.02641	0.02544	0.019	0.01123	0.00787
<b>0.05638</b>	0.04469	0.04029	0.03069	0.04378	0.03384	0.03332	0.02469	0.01511	0.01085
<b>0.0688</b>	<b>0.055</b>	<b>0.05153</b>	0.03916	<b>0.05497</b>	0.04257	0.04221	0.03206	0.02072	0.01456

Only slight differences in type I error rates are present between the results for the saddlepoint and Fisher's transformation. Results using the  $t$  critical value achieves very good type I error rates for all of the distributions. The  $z$  critical value only results in a few slightly inflated type I error rates and more often for the saddlepoint approximation than for the Fisher's transformation. The average of the  $t$  and  $z$  has similar results, only inflated twice out of 19 times when the  $z$  is inflated for the saddlepoint approximation. The averaged critical value is not inflated at all using Fisher's transformation.

Overall, the most cases of inflation occur when the population correlation is higher, 0.7 or 0.9 or when the  $z$ -test is used. One more result worth mentioning is that

the only place the error rate is at all inflated, for the averaged critical value tests, is when both populations have the same population parameters for skewness and kurtosis and kurtosis is large. The mixed distributions have controlled rates for  $r_L$  and  $r_F$  and both levels of significance using the  $t$  critical value and only slightly inflated in the  $\rho = 0$  case, for the  $z$  values in the 0.01 significance level. The most unusual instance when comparing the two results from the two different significance levels is that when  $\alpha = 0.05$  none of the three tests fail for  $\rho = 0$ , but the  $z$  is slightly inflated for  $\alpha = 0.01$ .

More elaborate left-tail type I error rate results are given in Appendix Tables A1 and A2. Table A1 uses a significance level of 0.05, while Table A2 uses a significance level of 0.01.

#### 4.1.2 Right-Tail Type I Error Rate Comparison

Right-tail type I error rates for the above-referenced distributions are given in Tables 6 and 7 for the  $\rho = 0$  case, and significance levels  $\alpha = 0.05$  and  $\alpha = 0.01$ , respectively. With the right-tail test, most type I error rates are very inflated, the only values that really stand out are the tests where the  $t$  critical value are used.

A great result is for the  $t$  test when  $\rho = 0$ , type I error rates for both significance levels are controlled for the saddlepoint approximation,  $r_L$ . When  $\alpha = 0.05$ ,  $r_F$  is controlled as well, but with  $\alpha = 0.01$ ,  $r_F$  is least inflated when the kurtosis of at least one population is small or medium. The Pearson and Spearman  $t$ - test all have inflated type I errors, except two for Spearman (opposite of the left-tail test) when  $\alpha = 0.05$ .

Table 6. Type I Error Rates for Right-Tail Test,  $\alpha = 0.05$ ,  $\rho = 0$

(3,25),(3,25)			(1,7), (1,7)			(-1,3),(-1,3)			(-1,3), (-1,7)			(3,25), (1,7)		
Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$
<b>0.064</b>	0.048	0.047	<b>0.053</b>	0.036	0.035	<b>0.054</b>	0.036	0.035	<b>0.052</b>	0.034	0.034	<b>0.058</b>	0.04	0.04
0.051	<b>0.055</b>	<b>0.054</b>	0.051	0.044	0.043	<b>0.053</b>	0.044	0.043	<b>0.052</b>	0.043	0.042	<b>0.053</b>	0.049	0.047
	<b>0.064</b>	<b>0.063</b>		<b>0.054</b>	<b>0.052</b>		<b>0.054</b>	<b>0.052</b>		<b>0.053</b>	0.051		<b>0.059</b>	<b>0.057</b>

Table 7. Type I Error Rates for Right-Tail Test,  $\alpha = 0.01$ ,  $\rho = 0$

(3,25),(3,25)			(1,7), (1,7)			(-1,3),(-1,3)			(-1,3), (-1,7)			(3,25), (1,7)		
Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$	Pearson, Spearman	$r_L$	$r_F$
<b>0.024</b>	0.01	<b>0.012</b>	<b>0.013</b>	0.003	0.005	<b>0.013</b>	0.003	0.004	<b>0.013</b>	0.003	0.004	<b>0.017</b>	0.005	0.006
<b>0.011</b>	<b>0.016</b>	<b>0.018</b>	<b>0.013</b>	0.007	0.008	<b>0.012</b>	0.007	0.008	<b>0.012</b>	0.007	0.008	<b>0.012</b>	0.009	<b>0.011</b>
	<b>0.025</b>	<b>0.026</b>		<b>0.014</b>	<b>0.015</b>		<b>0.013</b>	<b>0.014</b>		<b>0.013</b>	<b>0.014</b>		<b>0.017</b>	<b>0.018</b>

Not all results are consistent in the right-tail tests, so the rest of the type I error rates can be examined as a comprehensive result in Appendix Tables A3 and A4. For example, when  $\alpha = 0.01$  some slightly inflated type I errors occur for the saddlepoint statistic with the medium correlation  $\rho = 0.7$  and controlled values for  $\rho = 0$ ,  $\rho = 0.5$ , and  $\rho = 0.9$ , such as for the distribution of (3,25) (1,3) and (-3,25)(-1,3). So, it seems the saddlepoint is a little bit more controlled than Fisher's and both more controlled when  $\alpha = 0.01$ .

Overall, the  $t$  tests perform the best for right-tail tests with the least amount of inflated type I error rates. When  $\rho = 0$ , the  $t$  tests are controlled for both levels of significance for the saddlepoint statistic and this is also true for Fisher's when the kurtosis of both populations is not large.

### 4.1.3 Two-Tailed Type I Error Rate Comparison

The results of the two-tailed tests are similar to that of the right-tail test, but more controlled. These results are given in Appendix Tables A5 and A6 with significance levels of 0.05 and 0.01, respectively.

The outcomes of the  $z$  tests are inflated for all situations so this will not be discussed further for two-tail tests. The outcome of the  $t$  test is controlled for all combinations of population correlation and significance levels when both populations have small kurtosis or one is small and the other medium or large. However, when one population has medium kurtosis and the other has large, or both are large, the type I error rates are inflated.

The important case when  $\rho = 0$  has controlled type I error rates when  $\alpha = 0.05$  for all distributions when the  $t$  test or the average of  $t$  and  $z$  is used. However, using the averaged critical value with  $\alpha = 0.01$  the type I errors are slightly inflated for the two sets of populations with both populations having large kurtosis.

The rest of the correlations are inconsistent across the two significance levels. The best way to sum up these results of the  $t$  test is to say that it is controlled as long as both populations do not have large kurtosis, or when one is large and the other medium. The averaged critical value results in inflated type I error rates when either population has large kurtosis and also for larger population correlation values in the  $(-1,7)$   $(-1,7)$  and  $(1,7)$   $(1,7)$  populations. When  $\alpha = 0.01$ , the averaged critical value works better for the saddlepoint statistic, even for some situations where one population has large kurtosis.

Type I error rates for the tests using the  $r_L$  statistic are smaller than those using the  $r_F$  in the tests that result in controlled error rates except for some when  $\rho = 0.9$  for  $\alpha = 0.05$ .

## 4.2 Power Results

The power tables give the power of left-tail tests which can be explained as the probability of rejecting the null hypothesis that  $\rho = 0.7$  given that the true population correlation is actually less than 0.7. Ideally the power should be equal to one. Right-tail power is not evaluated as the power would not be realistic due to the high type I error rates. Power could not be evaluated for  $\rho = 0$  since negatively correlated data could not be generated using Vale and Maurelli's methods. Also, power was examined for correlation of 0.5 but due to the very slow convergence, the results were inconclusive without using negatively correlated data, and therefore not included. The other correlation, 0.9, is not considered since the type I error rates for those instances were not consistent.

### 4.2.1 Left-Tail Test Power Results

The tables with the results of power analysis are given in Appendix Tables A7 and A8. Power results for all three tests show a relatively slow convergence. Again, the results are inconsistent across the two significance levels. Within the  $t$ -tests, the  $r_F$  statistic has higher power than  $r_L$  for  $\alpha = 0.01$ . Opposite, for  $\alpha = 0.05$ , the  $r_L$  statistic has higher power than  $r_F$  for tests that had controlled type I error rates. Looking at the  $t$  tests when  $\alpha = 0.05$  about 10% power is added with each 0.10 step away from the

hypothesized value. However, with  $\alpha = 0.01$  the power doubles each step away and never gets larger than .2 for the  $t$  tests.

As expected, the  $z$  tests have higher power than the other two tests, but sometimes exceeded the type I error rate limits. The averaged critical value has higher power for saddlepoint than for Fisher's transformations on both significance levels.



## Chapter 5: Conclusions

The proposed tests for saddlepoint transformation,  $r_L$ , and Fisher's transformation,  $r_F$ , perform similarly. Both  $r_L$  and  $r_F$  control type I error rates in the left-tailed test very well. The  $z$  critical point can be used for almost all left-tailed tests except for when  $\rho = 0.9$ . This corresponds to a population with large kurtosis (heavy tails). However, even in this case of a larger population correlation the type I error rates for  $r_L$  and  $r_F$  using the  $z$  critical point are only slightly inflated. We are not able to furnish an explanation for this at this time. The results for the  $t$  test using  $r_L$  and  $r_F$  is definitely acceptable for a left-tail test which means that you can use this to test when the population correlation is zero and nonzero. The distinction of which of the two statistics has better power for these left-tailed tests is not clear regarding all three critical values.

Right-tailed and two-tailed tests did not achieve type I error rates as controlled as that of the left-tailed test. For a right-tail test, the saddlepoint and Fisher's transformation only perform well when both populations have small kurtosis, or when the kurtosis are small and medium and the population correlation is 0.7 or less. In these cases, the  $t$  test performs best. For two-tailed tests, the proposed tests only work for small to medium kurtosis. When the population correlation is 0.7 or less the saddlepoint statistic is slightly more controlled than Fisher's with the  $t$  test.

The most consistent and least inflated results come from a population with  $\rho = 0$ . The lowest type I error rates are achieved when using the  $t$  critical value with  $n-2$  degrees of freedom. Pearson and Spearman also can be used for this test, but their results are less stable than that of  $r_L$  and  $r_F$ . The power performance is not as good as one would hope, but still reasonable.

When generating small samples of nonnormal data using Vale and Maurelli's method, the correlation is often not what is expected which can cause the spurious results of the power test. Further analysis should be conducted using different methods of generating the data, this would require further research in the area of generating small samples of nonnormal bivariate data. Once negatively correlated data can be generated, the power of the Pearson, Spearman, saddlepoint, and Fisher's statistics could be compared when  $\rho = 0$ . Increased sample sizes are expected to increase power performance as well. Overall, the new statistics can be useful for testing hypotheses on bivariate nonnormal populations.

# **APPENDIX**

Appendix Table A1. Type I Error Rates for Left Tail Test, 0.05 level of significance

Skewness	Kurtosis	RHO = 0			RHO = .5		RHO = .7		RHO = .9	
		Pearson, Spearman	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$
3	25	0.0416	0.0284	0.0281	0.021	0.0179	0.0323	0.0263	0.0458	0.0356
3	25	<b>0.0522</b>	0.0348	0.0339	0.029	0.0248	0.0421	0.0344	<b>0.0564</b>	0.0447
			0.0424	0.0408	0.0395	0.0334	<b>0.0537</b>	0.0444	<b>0.0688</b>	<b>0.055</b>
-3	25	0.0428	0.0292	0.0289	0.0218	0.0188	0.0325	0.0261	0.0445	0.0342
-3	25	<b>0.0538</b>	0.0357	0.0348	0.0298	0.0255	0.0429	0.0348	<b>0.0553</b>	0.0433
			0.0436	0.042	0.0397	0.0337	<b>0.0549</b>	0.0451	<b>0.0674</b>	<b>0.054</b>
-1	7	0.0475	0.0302	0.0298	0.0285	0.0256	0.0289	0.0241	0.0311	0.0235
-1	7	<b>0.0516</b>	0.0381	0.037	0.0368	0.0324	0.0369	0.0307	0.0395	0.0302
			0.0483	0.0463	0.0462	0.0409	0.0469	0.0387	0.0502	0.0383
1	7	0.0483	0.0316	0.0312	0.0283	0.0252	0.0292	0.0245	0.0316	0.0235
1	7	<b>0.0521</b>	0.0396	0.0385	0.036	0.0318	0.0374	0.0312	0.0403	0.0307
			0.0491	0.0473	0.0453	0.0399	0.0475	0.0392	<b>0.0515</b>	0.0392
1	3	0.0463	0.0286	0.0281	0.0309	0.0277	0.0321	0.0268	0.0354	0.0276
1	3	<b>0.0514</b>	0.0374	0.0362	0.0398	0.0351	0.0411	0.034	0.0448	0.0345
			0.0473	0.0454	0.0501	0.0444	<b>0.0527</b>	0.0434	<b>0.0555</b>	0.0434
-1	3	0.0461	0.0286	0.028	0.0313	0.0278	0.0326	0.0271	0.0349	0.0264
-1	3	<b>0.0517</b>	0.0371	0.0358	0.0399	0.0355	0.0411	0.0346	0.0438	0.0338
			0.047	0.0449	0.0505	0.0444	<b>0.0517</b>	0.0433	<b>0.055</b>	0.0426
-3	25	0.0441	0.0278	0.0272	0.0228	0.0198	0.0189	0.0153	0.002	0.0013
-1	3	<b>0.0519</b>	0.0357	0.0346	0.0304	0.0264	0.025	0.0203	0.0029	0.0019
			0.045	0.0431	0.0392	0.0343	0.0328	0.0266	0.0043	0.0028
3	25	0.0446	0.0284	0.0279	0.0226	0.0201	0.0199	0.0163	0.0019	0.0012
1	3	0.0512	0.0359	0.0349	0.0293	0.0259	0.026	0.0212	0.0027	0.0018
			0.0455	0.0436	0.0382	0.0329	0.0341	0.0274	0.0043	0.0026
3	25	0.0464	0.0307	0.0302	0.0221	0.0194	0.0217	0.0175	0.0112	0.0079
1	7	<b>0.0521</b>	0.0383	0.0371	0.029	0.0253	0.0288	0.023	0.0151	0.0109
			0.0472	0.0454	0.0375	0.0325	0.0377	0.0306	0.0207	0.0146
-3	25	0.0474	0.0317	0.0312	0.0213	0.0187	0.0219	0.0178	0.0115	0.0081
-1	7	<b>0.0527</b>	0.0389	0.0379	0.028	0.0244	0.0288	0.0235	0.0158	0.011
			0.0482	0.0464	0.0366	0.0318	0.0375	0.0303	0.0212	0.0151
-1	3	0.0482	0.0311	0.0304	0.0293	0.0263	0.0296	0.0244	0.0254	0.019
-1	7	<b>0.0521</b>	0.0389	0.0379	0.0374	0.0331	0.0373	0.0313	0.0333	0.0247
			0.0489	0.0473	0.0471	0.0415	0.0469	0.0392	0.0422	0.0321
1	3	0.0473	0.0301	0.0294	0.0299	0.0267	0.0298	0.025	0.0258	0.0194
1	7	<b>0.0522</b>	0.038	0.0366	0.038	0.0338	0.0379	0.0315	0.0331	0.0251
			0.0481	0.0461	0.0482	0.0424	0.0475	0.0396	0.0419	0.0321

The "Pearson, Spearman" column gives type I error rates using a  $t_{(n-2)}$  critical point, with Pearson first and Spearman underneath. The " $r_L$ " and " $r_F$ " results are calculated using the critical values  $t_{(n-2, \alpha)}$ ,  $(Z_{\alpha} + t_{(n-2, \alpha)})/2$ , and  $Z_{\alpha}$ , as first, second, and third number in the respective population's row.

Appendix Table A2. Type I Error Rates for Left-Tail Test, 0.01 level of significance

Skewness	Kurtosis	RHO = 0		RHO = .5		RHO = .7		RHO = .9		
		Pearson, Spearman	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$
3	25	<b>0.0113</b>	0.0039	0.0049	0.0008	0.0011	0.0009	0.001	0.0021	0.0019
3	25	<b>0.0118</b>	0.0069	0.0079	0.0021	0.0023	0.0028	0.0027	0.0063	0.0049
			<b>0.0115</b>	<b>0.0123</b>	0.0049	0.0047	0.0077	0.0067	<b>0.0142</b>	<b>0.011</b>
-3	25	<b>0.0114</b>	0.0033	0.0043	0.0006	0.0008	0.001	0.001	0.0023	0.002
-3	25	<b>0.0119</b>	0.0063	0.0073	0.0019	0.002	0.0028	0.0026	0.0061	0.0047
			<b>0.0117</b>	<b>0.0124</b>	0.0051	0.0049	0.008	0.0068	<b>0.0149</b>	<b>0.0113</b>
-1	7	0.0105	0.0023	0.0033	0.0016	0.002	0.0016	0.0017	0.0017	0.0016
-1	7	<b>0.0117</b>	0.0052	0.0063	0.0037	0.004	0.0036	0.0035	0.004	0.0032
			<b>0.0108</b>	<b>0.0118</b>	0.009	0.0088	0.0086	0.0074	0.0097	0.0073
1	7	0.0105	0.0022	0.0032	0.0015	0.0019	0.0015	0.0017	0.0017	0.0015
1	7	<b>0.0112</b>	0.0051	0.0059	0.004	0.0042	0.0039	0.0038	0.0041	0.0033
			<b>0.0108</b>	<b>0.0118</b>	0.0086	0.0084	0.0088	0.0077	0.0091	0.0069
1	3	0.009	0.0017	0.0024	0.0019	0.0023	0.0018	0.002	0.002	0.0018
1	3	<b>0.0116</b>	0.0041	0.0048	0.0044	0.0047	0.0044	0.0043	0.0046	0.0038
			0.0094	0.0102	0.0099	0.0096	0.0102	0.0089	<b>0.011</b>	0.0083
-1	3	0.0084	0.0016	0.0023	0.0017	0.0021	0.0019	0.0021	0.0023	0.002
-1	3	<b>0.0115</b>	0.0039	0.0047	0.0042	0.0046	0.0046	0.0044	0.0055	0.0045
			0.0087	0.0097	0.0096	0.0094	0.0101	0.0089	<b>0.0123</b>	0.0097
-3	25	0.0087	0.0015	0.0024	0.0012	0.0014	0.0006	0.0007	5E-05	5E-05
-1	3	<b>0.0123</b>	0.0039	0.0049	0.0026	0.0029	0.0019	0.0018	0.0001	0.0001
			0.009	0.0097	0.0065	0.0063	0.0048	0.0041	0.0004	0.0003
3	25	0.0085	0.0019	0.0026	0.0009	0.0011	0.0007	0.0008	6E-05	5E-05
1	3	<b>0.0121</b>	0.0041	0.0049	0.0025	0.0025	0.0018	0.0017	0.0002	0.0002
			0.0088	0.0095	0.0056	0.0054	0.0045	0.004	0.0003	0.0002
3	25	<b>0.0111</b>	0.0028	0.0038	0.0009	0.0012	0.0008	0.0009	0.0003	0.0002
1	7	<b>0.0114</b>	0.0058	0.0068	0.0023	0.0025	0.0022	0.0021	0.0009	0.0006
			<b>0.0116</b>	<b>0.0125</b>	0.0059	0.0057	0.0057	0.005	0.0024	0.0018
-3	25	<b>0.0109</b>	0.0029	0.0036	0.0011	0.0014	0.0008	0.0009	0.0003	0.0003
-1	7	<b>0.0114</b>	0.0058	0.0068	0.0029	0.0031	0.0022	0.0021	0.0009	0.0007
			<b>0.0112</b>	<b>0.012</b>	0.0063	0.0061	0.0055	0.0048	0.0024	0.0017
-1	3	0.0096	0.002	0.0029	0.0017	0.002	0.0016	0.0018	0.0015	0.0013
-1	7	<b>0.0119</b>	0.0047	0.0055	0.0039	0.0042	0.0042	0.004	0.0036	0.0029
			0.0099	<b>0.0107</b>	0.0086	0.0084	0.0091	0.008	0.0077	0.006
1	3	0.0094	0.0019	0.0027	0.0017	0.0021	0.0016	0.0017	0.0011	0.001
1	7	<b>0.0117</b>	0.0043	0.0052	0.0038	0.0041	0.0039	0.0037	0.0026	0.0021
			0.0097	0.0105	0.009	0.0088	0.0089	0.0078	0.007	0.0054

The "Pearson, Spearman" column gives type I error rates using a  $t_{(n-2)}$  critical point, with Pearson first and Spearman underneath. The " $r_L$ " and " $r_F$ " results are calculated using the critical values  $(t_{(n-2, \alpha)} + (z_{\alpha} + t_{(n-2, \alpha)})/2)$ , and  $z_{\alpha}$ , as first, second, and third number in the respective population's row.

Appendix Table A3. Type I Error Rates for Right-Tail Test, 0.05 level of significance

Skewness	Kurtosis	RHO = 0			RHO = .5		RHO = .7		RHO = .9	
		Pearson, Spearman	r <sub>L</sub>	r <sub>F</sub>	r <sub>L</sub>	r <sub>F</sub>	r <sub>L</sub>	r <sub>F</sub>	r <sub>L</sub>	r <sub>F</sub>
3	25	<b>0.0635</b>	0.0479	0.0474	<b>0.1168</b>	<b>0.1171</b>	<b>0.1419</b>	<b>0.142</b>	<b>0.1671</b>	<b>0.1666</b>
3	25	0.0511	<b>0.0555</b>	<b>0.0544</b>	<b>0.1308</b>	<b>0.1303</b>	<b>0.1579</b>	<b>0.1571</b>	<b>0.1835</b>	<b>0.1822</b>
			<b>0.0642</b>	<b>0.0626</b>	<b>0.1458</b>	<b>0.1447</b>	<b>0.1746</b>	<b>0.1733</b>	<b>0.2006</b>	<b>0.1985</b>
-3	25	<b>0.0654</b>	0.05	0.0494	<b>0.1179</b>	<b>0.1181</b>	<b>0.1431</b>	<b>0.1432</b>	<b>0.1664</b>	<b>0.1661</b>
-3	25	<b>0.0524</b>	<b>0.0573</b>	<b>0.0564</b>	<b>0.132</b>	<b>0.1316</b>	<b>0.1578</b>	<b>0.1571</b>	<b>0.1826</b>	<b>0.1816</b>
			<b>0.0662</b>	<b>0.0645</b>	<b>0.1465</b>	<b>0.1454</b>	<b>0.1742</b>	<b>0.1729</b>	<b>0.1998</b>	<b>0.198</b>
-1	7	<b>0.0528</b>	0.0362	0.0357	0.0508	0.051	<b>0.0587</b>	<b>0.0588</b>	<b>0.0674</b>	<b>0.0672</b>
-1	7	<b>0.0532</b>	0.0441	0.0429	<b>0.0616</b>	<b>0.0612</b>	<b>0.0699</b>	<b>0.0694</b>	<b>0.0799</b>	<b>0.0787</b>
			<b>0.0538</b>	<b>0.0517</b>	<b>0.0737</b>	<b>0.0728</b>	<b>0.0828</b>	<b>0.0817</b>	<b>0.0936</b>	<b>0.092</b>
1	7	<b>0.0533</b>	0.0356	0.0348	0.0511	0.0514	<b>0.0598</b>	<b>0.0599</b>	<b>0.0683</b>	<b>0.0681</b>
1	7	0.0512	0.0442	0.043	<b>0.0614</b>	<b>0.0611</b>	<b>0.0707</b>	<b>0.0702</b>	<b>0.0804</b>	<b>0.0795</b>
			<b>0.0542</b>	<b>0.0523</b>	<b>0.0737</b>	<b>0.0728</b>	<b>0.0827</b>	<b>0.0816</b>	<b>0.0937</b>	<b>0.0922</b>
1	3	<b>0.0539</b>	0.0353	0.0347	0.0431	0.0433	0.0461	0.0462	0.0497	0.0495
1	3	<b>0.0532</b>	0.0442	0.0428	<b>0.0525</b>	<b>0.0522</b>	<b>0.0566</b>	<b>0.0563</b>	<b>0.0601</b>	<b>0.0591</b>
			<b>0.055</b>	<b>0.0528</b>	<b>0.064</b>	<b>0.0633</b>	<b>0.0685</b>	<b>0.0676</b>	<b>0.0725</b>	<b>0.0708</b>
-1	3	<b>0.0535</b>	0.0357	0.035	0.0424	0.0424	0.0469	0.047	0.0495	0.0492
-1	3	<b>0.0529</b>	0.0443	0.0431	<b>0.0525</b>	<b>0.0523</b>	<b>0.0569</b>	<b>0.0565</b>	<b>0.0604</b>	<b>0.0598</b>
			<b>0.0544</b>	<b>0.0524</b>	<b>0.0635</b>	<b>0.0625</b>	<b>0.0694</b>	<b>0.0684</b>	<b>0.0728</b>	<b>0.0714</b>
-3	25	<b>0.0569</b>	0.0394	0.0389	<b>0.0666</b>	<b>0.0668</b>	<b>0.0774</b>	<b>0.0775</b>	<b>0.0943</b>	<b>0.0937</b>
-1	3	<b>0.0526</b>	0.0475	0.0465	<b>0.0783</b>	<b>0.078</b>	<b>0.0915</b>	<b>0.0909</b>	<b>0.1151</b>	<b>0.1136</b>
			<b>0.0578</b>	<b>0.0559</b>	<b>0.0921</b>	<b>0.091</b>	<b>0.1078</b>	<b>0.1065</b>	<b>0.139</b>	<b>0.136</b>
3	25	<b>0.0582</b>	0.0401	0.0396	<b>0.0666</b>	<b>0.0668</b>	<b>0.0796</b>	<b>0.0797</b>	<b>0.0968</b>	<b>0.0964</b>
1	3	<b>0.0524</b>	0.0494	0.048	<b>0.0794</b>	<b>0.079</b>	<b>0.0931</b>	<b>0.0926</b>	<b>0.1168</b>	<b>0.115</b>
			<b>0.0591</b>	<b>0.0573</b>	<b>0.0937</b>	<b>0.0927</b>	<b>0.1096</b>	<b>0.1082</b>	<b>0.1412</b>	<b>0.1383</b>
3	25	<b>0.0576</b>	0.0404	0.0399	<b>0.0781</b>	<b>0.0784</b>	<b>0.0925</b>	<b>0.0926</b>	<b>0.1068</b>	<b>0.1063</b>
1	7	<b>0.0533</b>	0.0486	0.0474	<b>0.0906</b>	<b>0.0902</b>	<b>0.1061</b>	<b>0.1055</b>	<b>0.124</b>	<b>0.1226</b>
			<b>0.0585</b>	<b>0.0567</b>	<b>0.1044</b>	<b>0.1032</b>	<b>0.122</b>	<b>0.1207</b>	<b>0.1431</b>	<b>0.1412</b>
-3	25	<b>0.0585</b>	0.0409	0.0403	<b>0.0773</b>	<b>0.0776</b>	<b>0.0925</b>	<b>0.0926</b>	<b>0.1081</b>	<b>0.1078</b>
-1	7	<b>0.0532</b>	0.0491	0.048	<b>0.0897</b>	<b>0.0893</b>	<b>0.1065</b>	<b>0.1059</b>	<b>0.1256</b>	<b>0.1243</b>
			<b>0.0591</b>	<b>0.0575</b>	<b>0.1042</b>	<b>0.103</b>	<b>0.1234</b>	<b>0.122</b>	<b>0.1444</b>	<b>0.1423</b>
-1	3	<b>0.0523</b>	0.0344	0.0337	0.0464	0.0467	0.051	0.0511	<b>0.0561</b>	<b>0.0558</b>
-1	7	<b>0.0523</b>	0.043	0.0418	<b>0.0565</b>	<b>0.0562</b>	<b>0.0618</b>	<b>0.0613</b>	<b>0.0677</b>	<b>0.0667</b>
			<b>0.0533</b>	0.051	<b>0.0681</b>	<b>0.0674</b>	<b>0.0743</b>	<b>0.0731</b>	<b>0.0812</b>	<b>0.0797</b>
1	3	<b>0.0521</b>	0.0349	0.0345	0.0466	0.0467	0.0507	0.0507	<b>0.0562</b>	<b>0.0558</b>
1	7	<b>0.0516</b>	0.0431	0.0419	<b>0.0571</b>	<b>0.0568</b>	<b>0.0607</b>	<b>0.0602</b>	<b>0.0669</b>	<b>0.0661</b>
			<b>0.0529</b>	0.051	<b>0.0686</b>	<b>0.0677</b>	<b>0.0732</b>	<b>0.0721</b>	<b>0.0798</b>	<b>0.0781</b>

The "Pearson, Spearman" column gives type I error rates using a  $t_{(n-2)}$  critical point, with Pearson first and Spearman underneath. The " $r_L$ " and " $r_F$ " results are calculated using the critical values  $t_{(n-2, \alpha)}$ ,  $(z_{\alpha} + t_{(n-2, \alpha)})/2$ , and  $z_{\alpha}$ , as first, second, and third number in the respective population's row.

Appendix Table A4. Type I Error Rates for Right-Tail Test, 0.01 level of significance

Skewness	Kurtosis	RHO = 0		RHO = .5		RHO = .7		RHO = .9		
		Pearson, Spearman	r <sub>L</sub>	r <sub>F</sub>	r <sub>L</sub>	r <sub>F</sub>	r <sub>L</sub>	r <sub>F</sub>	r <sub>L</sub>	r <sub>F</sub>
3	25	<b>0.0242</b>	0.0098	<b>0.012</b>	<b>0.0345</b>	<b>0.0408</b>	<b>0.0454</b>	<b>0.0524</b>	<b>0.0546</b>	<b>0.0629</b>
3	25	<b>0.0113</b>	<b>0.0159</b>	<b>0.0176</b>	<b>0.0499</b>	<b>0.0545</b>	<b>0.0644</b>	<b>0.0697</b>	<b>0.0772</b>	<b>0.0832</b>
			<b>0.0248</b>	<b>0.026</b>	<b>0.0703</b>	<b>0.0738</b>	<b>0.0884</b>	<b>0.0915</b>	<b>0.1062</b>	<b>0.1098</b>
-3	25	<b>0.0246</b>	0.01	<b>0.0122</b>	<b>0.0347</b>	<b>0.0409</b>	<b>0.0446</b>	<b>0.052</b>	<b>0.0555</b>	<b>0.0639</b>
-3	25	<b>0.0116</b>	<b>0.016</b>	<b>0.0178</b>	<b>0.0504</b>	<b>0.0555</b>	<b>0.0643</b>	<b>0.0698</b>	<b>0.0778</b>	<b>0.0837</b>
			<b>0.025</b>	<b>0.0263</b>	<b>0.0714</b>	<b>0.0748</b>	<b>0.0888</b>	<b>0.0926</b>	<b>0.1055</b>	<b>0.1092</b>
-1	7	<b>0.0128</b>	0.0032	0.0044	0.0058	0.0075	0.0081	0.0103	0.0092	<b>0.0117</b>
-1	7	<b>0.0117</b>	0.0069	0.0081	<b>0.0112</b>	<b>0.0135</b>	<b>0.0147</b>	<b>0.017</b>	<b>0.017</b>	<b>0.0195</b>
			<b>0.0132</b>	<b>0.0141</b>	<b>0.0218</b>	<b>0.0238</b>	<b>0.0266</b>	<b>0.0286</b>	<b>0.0301</b>	<b>0.0321</b>
1	7	<b>0.0134</b>	0.0033	0.0045	0.0063	0.0086	0.0081	0.0104	0.0096	<b>0.0123</b>
1	7	<b>0.0126</b>	0.007	0.0082	<b>0.0123</b>	<b>0.0142</b>	<b>0.0151</b>	<b>0.0173</b>	<b>0.0176</b>	<b>0.0202</b>
			<b>0.0139</b>	<b>0.0148</b>	<b>0.0216</b>	<b>0.0233</b>	<b>0.0262</b>	<b>0.028</b>	<b>0.0308</b>	<b>0.0325</b>
1	3	<b>0.0118</b>	0.0025	0.0035	0.0039	0.0054	0.004	0.0057	0.0052	0.0068
1	3	<b>0.0115</b>	0.0056	0.0068	0.0084	0.0101	0.0089	0.0106	0.0104	<b>0.0122</b>
			<b>0.0122</b>	<b>0.0131</b>	<b>0.0165</b>	<b>0.018</b>	<b>0.0177</b>	<b>0.0191</b>	<b>0.0196</b>	<b>0.0211</b>
-1	3	<b>0.0129</b>	0.0028	0.0039	0.0037	0.0053	0.0042	0.0057	0.005	0.0067
-1	3	<b>0.0118</b>	0.0066	0.0078	0.0079	0.0097	0.0088	0.0106	0.0105	<b>0.0123</b>
			<b>0.0132</b>	<b>0.0141</b>	<b>0.0159</b>	<b>0.0173</b>	<b>0.0179</b>	<b>0.0194</b>	<b>0.0201</b>	<b>0.0216</b>
-3	25	<b>0.0153</b>	0.0042	0.0056	0.0092	<b>0.0121</b>	<b>0.0108</b>	<b>0.0142</b>	0.0083	<b>0.0108</b>
-1	3	<b>0.0115</b>	0.0088	0.0102	<b>0.0176</b>	<b>0.021</b>	<b>0.0207</b>	<b>0.0239</b>	<b>0.0175</b>	<b>0.0207</b>
			<b>0.0156</b>	<b>0.0166</b>	<b>0.031</b>	<b>0.0332</b>	<b>0.0365</b>	<b>0.039</b>	<b>0.035</b>	<b>0.0378</b>
3	25	<b>0.0149</b>	0.004	0.0054	0.0092	<b>0.0121</b>	<b>0.0108</b>	<b>0.014</b>	0.0085	<b>0.0115</b>
1	3	<b>0.0117</b>	0.0082	0.0095	<b>0.0171</b>	<b>0.0199</b>	<b>0.0208</b>	<b>0.024</b>	<b>0.0182</b>	<b>0.0216</b>
			<b>0.0154</b>	<b>0.0164</b>	<b>0.0297</b>	<b>0.0321</b>	<b>0.0365</b>	<b>0.0392</b>	<b>0.0363</b>	<b>0.0393</b>
3	25	<b>0.0168</b>	0.0051	0.0064	<b>0.0133</b>	<b>0.0165</b>	<b>0.0171</b>	<b>0.021</b>	<b>0.0177</b>	<b>0.0222</b>
1	7	<b>0.0117</b>	0.0091	<b>0.0109</b>	<b>0.0224</b>	<b>0.0257</b>	<b>0.0284</b>	<b>0.0323</b>	<b>0.0314</b>	<b>0.0352</b>
			<b>0.0172</b>	<b>0.0183</b>	<b>0.037</b>	<b>0.0395</b>	<b>0.0456</b>	<b>0.0486</b>	<b>0.0519</b>	<b>0.0549</b>
-3	25	<b>0.0165</b>	0.0049	0.0064	<b>0.0135</b>	<b>0.0171</b>	<b>0.0172</b>	<b>0.0215</b>	<b>0.0167</b>	<b>0.0212</b>
-1	7	<b>0.0117</b>	0.0092	<b>0.0107</b>	<b>0.0232</b>	<b>0.0262</b>	<b>0.0292</b>	<b>0.0327</b>	<b>0.0299</b>	<b>0.0343</b>
			<b>0.0168</b>	<b>0.0179</b>	<b>0.0375</b>	<b>0.0398</b>	<b>0.0466</b>	<b>0.0496</b>	<b>0.0509</b>	<b>0.0539</b>
-1	3	<b>0.0127</b>	0.0031	0.0043	0.0042	0.0056	0.0054	0.0069	0.0064	0.0084
-1	7	<b>0.0122</b>	0.0068	0.008	0.0086	0.0105	<b>0.0107</b>	<b>0.0127</b>	<b>0.0125</b>	<b>0.0146</b>
			<b>0.013</b>	<b>0.0141</b>	<b>0.0175</b>	<b>0.019</b>	<b>0.0205</b>	<b>0.0221</b>	<b>0.0232</b>	<b>0.0248</b>
1	3	<b>0.013</b>	0.0029	0.0042	0.0044	0.0061	0.0056	0.0075	0.0064	0.0086
1	7	<b>0.0121</b>	0.0066	0.0078	0.0091	<b>0.0108</b>	<b>0.0114</b>	<b>0.0136</b>	<b>0.013</b>	<b>0.0151</b>
			<b>0.0133</b>	<b>0.0143</b>	<b>0.0173</b>	<b>0.0191</b>	<b>0.0208</b>	<b>0.0226</b>	<b>0.0241</b>	<b>0.0256</b>

The "Pearson, Spearman" column gives type I error rates using a  $t_{(n-2)}$  critical point, with Pearson first and Spearman underneath. The " $r_L$ " and " $r_F$ " results are calculated using the critical values  $t_{(n-2, \alpha)}$ ,  $(z_{\alpha} + t_{(n-2, \alpha)})/2$ , and  $z_{\alpha}$ , as first, second, and third number in the respective population's row.

Appendix Table A5. Type I Error Rates for Two-Tail Test, 0.05 level of significance

Skewness Kurtosis		RHO = 0			RHO = .5		RHO = .7		RHO = .9		
		Pearson,		$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$
		Spearman									
3	25	<b>0.0648</b>	0.0376	0.0395	<b>0.0757</b>	<b>0.0789</b>	<b>0.0974</b>	<b>0.0997</b>	<b>0.1223</b>	<b>0.1222</b>	
3	25	<b>0.0532</b>	0.0499	0.0508	<b>0.0946</b>	<b>0.0961</b>	<b>0.122</b>	<b>0.1218</b>	<b>0.152</b>	<b>0.1484</b>	
			<b>0.0659</b>	<b>0.0658</b>	<b>0.1193</b>	<b>0.1184</b>	<b>0.1525</b>	<b>0.1486</b>	<b>0.1879</b>	<b>0.1793</b>	
-3	25	<b>0.064</b>	0.0368	0.0389	<b>0.0773</b>	<b>0.0806</b>	<b>0.0998</b>	<b>0.1022</b>	<b>0.1235</b>	<b>0.1232</b>	
-3	25	<b>0.0535</b>	0.0494	0.0504	<b>0.0976</b>	<b>0.0989</b>	<b>0.1251</b>	<b>0.1249</b>	<b>0.1523</b>	<b>0.1481</b>	
			<b>0.0652</b>	<b>0.065</b>	<b>0.1224</b>	<b>0.1217</b>	<b>0.1561</b>	<b>0.1525</b>	<b>0.1863</b>	<b>0.1782</b>	
-1	7	<b>0.0543</b>	0.0253	0.0274	0.0306	0.032	0.0352	0.036	0.0425	0.0416	
-1	7	<b>0.0539</b>	0.0378	0.0389	0.045	0.0452	0.051	0.0506	<b>0.0592</b>	<b>0.0564</b>	
			<b>0.0554</b>	<b>0.0554</b>	<b>0.0646</b>	<b>0.0629</b>	<b>0.0729</b>	<b>0.0701</b>	<b>0.0823</b>	<b>0.0766</b>	
1	7	<b>0.0534</b>	0.0254	0.0272	0.0314	0.033	0.0369	0.0377	0.0418	0.0414	
1	7	<b>0.0544</b>	0.0376	0.0387	0.045	0.0457	<b>0.0526</b>	<b>0.0519</b>	<b>0.0599</b>	<b>0.0569</b>	
			<b>0.0545</b>	<b>0.0544</b>	<b>0.0651</b>	<b>0.0638</b>	<b>0.0741</b>	<b>0.071</b>	<b>0.0822</b>	<b>0.0763</b>	
1	3	0.0513	0.0233	0.025	0.0268	0.0281	0.0301	0.03	0.0324	0.031	
1	3	<b>0.054</b>	0.0353	0.0363	0.0407	0.0406	0.0443	0.0429	0.0477	0.0443	
			<b>0.0526</b>	<b>0.0524</b>	<b>0.0601</b>	<b>0.0582</b>	<b>0.0637</b>	<b>0.0604</b>	<b>0.0691</b>	<b>0.0626</b>	
-1	3	<b>0.0524</b>	0.0238	0.0256	0.0273	0.0285	0.029	0.0291	0.032	0.031	
-1	3	<b>0.0555</b>	0.0361	0.037	0.0401	0.0401	0.0436	0.0422	0.0472	0.0439	
			<b>0.0537</b>	<b>0.0536</b>	<b>0.06</b>	<b>0.058</b>	<b>0.0643</b>	<b>0.0606</b>	<b>0.0687</b>	<b>0.0619</b>	
-3	25	<b>0.0547</b>	0.0265	0.0284	0.0379	0.04	0.0432	0.0448	0.037	0.0397	
-1	3	<b>0.0556</b>	0.0388	0.0398	<b>0.0535</b>	<b>0.0545</b>	<b>0.061</b>	<b>0.0613</b>	<b>0.0546</b>	<b>0.0565</b>	
			<b>0.0557</b>	<b>0.0556</b>	<b>0.0743</b>	<b>0.0734</b>	<b>0.0836</b>	<b>0.0819</b>	<b>0.0788</b>	<b>0.0788</b>	
3	25	<b>0.0541</b>	0.0259	0.0279	0.0374	0.0395	0.0429	0.0446	0.0388	0.0415	
1	3	<b>0.0552</b>	0.0384	0.0393	<b>0.0533</b>	<b>0.0539</b>	<b>0.0608</b>	<b>0.0606</b>	<b>0.0571</b>	<b>0.0584</b>	
			<b>0.0553</b>	<b>0.0551</b>	<b>0.074</b>	<b>0.0734</b>	<b>0.0837</b>	<b>0.0821</b>	<b>0.0805</b>	<b>0.0805</b>	
3	25	<b>0.0571</b>	0.0293	0.0311	0.0451	0.0473	<b>0.055</b>	<b>0.057</b>	<b>0.0559</b>	<b>0.0579</b>	
1	7	<b>0.0545</b>	0.0415	0.0426	<b>0.0612</b>	<b>0.0622</b>	<b>0.0739</b>	<b>0.0742</b>	<b>0.0752</b>	<b>0.0754</b>	
			<b>0.0581</b>	<b>0.058</b>	<b>0.0827</b>	<b>0.0818</b>	<b>0.098</b>	<b>0.0958</b>	<b>0.1</b>	<b>0.0978</b>	
-3	25	<b>0.0566</b>	0.0302	0.0321	0.0448	0.0474	<b>0.055</b>	<b>0.057</b>	<b>0.0551</b>	<b>0.0572</b>	
-1	7	<b>0.0543</b>	0.0425	0.0435	<b>0.0618</b>	<b>0.0627</b>	<b>0.0742</b>	<b>0.0743</b>	<b>0.0747</b>	<b>0.0747</b>	
			<b>0.0578</b>	<b>0.0577</b>	<b>0.0833</b>	<b>0.0826</b>	<b>0.0978</b>	<b>0.0956</b>	<b>0.0989</b>	<b>0.0967</b>	
-1	3	<b>0.0516</b>	0.0235	0.0251	0.0275	0.0289	0.0298	0.0301	0.0317	0.0311	
-1	7	<b>0.0536</b>	0.0353	0.0365	0.0413	0.0413	0.0438	0.043	0.0463	0.0444	
			<b>0.0528</b>	<b>0.0527</b>	<b>0.0606</b>	<b>0.0589</b>	<b>0.0642</b>	<b>0.0612</b>	<b>0.0676</b>	<b>0.0626</b>	
1	3	<b>0.0518</b>	0.0234	0.0254	0.0282	0.0293	0.031	0.0317	0.0316	0.0311	
1	7	<b>0.0556</b>	0.0358	0.037	0.042	0.0422	0.0454	0.0444	0.0465	0.0443	
			<b>0.0529</b>	<b>0.0529</b>	<b>0.0612</b>	<b>0.0597</b>	<b>0.0663</b>	<b>0.0629</b>	<b>0.0674</b>	<b>0.0621</b>	

The "Pearson, Spearman" column gives type I error rates using a  $t_{(n-2)}$  critical point, with Pearson first and Spearman underneath. The " $r_L$ " and " $r_F$ " results are calculated using the critical values  $t_{(n-2, \alpha)}$ ,  $(Z_{\alpha} + t_{(n-2, \alpha)})/2$ , and  $Z_{\alpha}$ , as first, second, and third number in the respective population's row.



Appendix Table A6. Type I Error Rates for Two-Tail Test, 0.01 level of significance

Skewness	Kurtosis	RHO = 0		RHO = .5		RHO = .7		RHO = .9			
		Pearson, Spearman		$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$
3	25	<b>0.0232</b>	0.0052	0.0078	<b>0.0172</b>	<b>0.0237</b>	<b>0.0237</b>	<b>0.0319</b>	<b>0.0297</b>	<b>0.0393</b>	
3	25	<b>0.0125</b>	<b>0.0115</b>	<b>0.0146</b>	<b>0.0313</b>	<b>0.0376</b>	<b>0.0415</b>	<b>0.0489</b>	<b>0.052</b>	<b>0.0601</b>	
			<b>0.0238</b>	<b>0.0265</b>	<b>0.054</b>	<b>0.0593</b>	<b>0.0688</b>	<b>0.074</b>	<b>0.0872</b>	<b>0.0916</b>	
-3	25	<b>0.0229</b>	0.0054	0.0082	<b>0.0167</b>	<b>0.0232</b>	<b>0.0238</b>	<b>0.0318</b>	<b>0.0299</b>	<b>0.0399</b>	
-3	25	<b>0.0121</b>	<b>0.0118</b>	<b>0.0147</b>	<b>0.0309</b>	<b>0.0366</b>	<b>0.0416</b>	<b>0.0489</b>	<b>0.053</b>	<b>0.0608</b>	
			<b>0.0235</b>	<b>0.0263</b>	<b>0.0527</b>	<b>0.0576</b>	<b>0.0701</b>	<b>0.0754</b>	<b>0.0881</b>	<b>0.0923</b>	
-1	7	<b>0.0132</b>	0.0015	0.0028	0.0019	0.0035	0.0026	0.0043	0.0036	0.0056	
-1	7	<b>0.0124</b>	0.0046	0.0068	0.006	0.0083	0.0076	0.01	0.01	<b>0.0125</b>	
			<b>0.0136</b>	<b>0.0158</b>	<b>0.0172</b>	<b>0.0197</b>	<b>0.0197</b>	<b>0.0219</b>	<b>0.0241</b>	<b>0.0255</b>	
1	7	<b>0.012</b>	0.0014	0.0024	0.002	0.0035	0.003	0.0048	0.0034	0.0055	
1	7	<b>0.0125</b>	0.0042	0.006	0.0063	0.0087	0.008	0.0103	0.0095	<b>0.0117</b>	
			<b>0.0124</b>	<b>0.0149</b>	<b>0.0173</b>	<b>0.0198</b>	<b>0.0201</b>	<b>0.022</b>	<b>0.0233</b>	<b>0.0247</b>	
1	3	<b>0.0106</b>	0.0011	0.0021	0.0014	0.0025	0.0015	0.0026	0.002	0.0033	
1	3	<b>0.0123</b>	0.0035	0.0052	0.0044	0.0063	0.005	0.0067	0.0061	0.0075	
			<b>0.0111</b>	<b>0.013</b>	<b>0.0137</b>	<b>0.0158</b>	<b>0.015</b>	<b>0.0167</b>	<b>0.0168</b>	<b>0.0176</b>	
-1	3	<b>0.0109</b>	0.0012	0.002	0.0014	0.0025	0.0015	0.0025	0.0017	0.0029	
-1	3	<b>0.0135</b>	0.0037	0.0054	0.0046	0.0064	0.005	0.0069	0.0059	0.0072	
			<b>0.0113</b>	<b>0.0138</b>	<b>0.0137</b>	<b>0.0156</b>	<b>0.0152</b>	<b>0.0166</b>	<b>0.0165</b>	<b>0.017</b>	
-3	25	<b>0.013</b>	0.0019	0.0033	0.003	0.005	0.004	0.0063	0.0023	0.0042	
-1	3	<b>0.0125</b>	0.0053	0.0072	0.0084	<b>0.0116</b>	0.01	<b>0.0133</b>	0.0068	0.0099	
			<b>0.0135</b>	<b>0.0157</b>	<b>0.0218</b>	<b>0.0249</b>	<b>0.0248</b>	<b>0.0278</b>	<b>0.0203</b>	<b>0.0235</b>	
3	25	<b>0.0135</b>	0.0019	0.0032	0.0034	0.0057	0.0037	0.0064	0.0019	0.0038	
1	3	<b>0.0118</b>	0.0053	0.0071	0.0089	<b>0.0119</b>	0.0101	<b>0.0134</b>	0.0072	0.0099	
			<b>0.0141</b>	<b>0.016</b>	<b>0.0215</b>	<b>0.0245</b>	<b>0.0239</b>	<b>0.027</b>	<b>0.0201</b>	<b>0.0234</b>	
3	25	<b>0.0163</b>	0.0023	0.0041	0.0054	0.0088	0.007	<b>0.0112</b>	0.006	0.0097	
1	7	<b>0.0129</b>	0.0065	0.009	<b>0.0131</b>	<b>0.0166</b>	<b>0.0163</b>	<b>0.0203</b>	<b>0.0149</b>	<b>0.0196</b>	
			<b>0.0167</b>	<b>0.0193</b>	<b>0.0279</b>	<b>0.0313</b>	<b>0.034</b>	<b>0.0374</b>	<b>0.0342</b>	<b>0.0377</b>	
-3	25	<b>0.0157</b>	0.0023	0.0041	0.0056	0.0087	0.0077	<b>0.0112</b>	0.0066	0.0103	
-1	7	<b>0.0124</b>	0.0065	0.0087	<b>0.0133</b>	<b>0.0167</b>	<b>0.0162</b>	<b>0.0201</b>	<b>0.0159</b>	<b>0.0202</b>	
			<b>0.0162</b>	<b>0.0186</b>	<b>0.028</b>	<b>0.0312</b>	<b>0.034</b>	<b>0.0373</b>	<b>0.0343</b>	<b>0.0382</b>	
-1	3	<b>0.0119</b>	0.0012	0.0024	0.0012	0.0026	0.0018	0.0032	0.002	0.0032	
-1	7	<b>0.0128</b>	0.0042	0.0059	0.0049	0.0068	0.0059	0.0078	0.0062	0.008	
			<b>0.0123</b>	<b>0.0144</b>	<b>0.0145</b>	<b>0.0166</b>	<b>0.0161</b>	<b>0.0177</b>	<b>0.017</b>	<b>0.0182</b>	
1	3	<b>0.0121</b>	0.0011	0.0022	0.0015	0.0027	0.0019	0.0034	0.0021	0.0034	
1	7	<b>0.0126</b>	0.0042	0.006	0.005	0.007	0.0064	0.0082	0.0063	0.0079	
			<b>0.0124</b>	<b>0.0146</b>	<b>0.0148</b>	<b>0.0168</b>	<b>0.0159</b>	<b>0.0178</b>	<b>0.0168</b>	<b>0.0182</b>	

The "Pearson, Spearman" column gives type I error rates using a  $t_{(n-2)}$  critical point, with Pearson first and Spearman underneath. The " $r_L$ " and " $r_F$ " results are calculated using the critical values  $t_{(n-2, \alpha)}$ ,  $(z_{\alpha} + t_{(n-2, \alpha)})/2$ , and  $z_{\alpha}$ , as first, second, and third number in the respective population's row.

Appendix Table A7. Power Results for Left-Tail Test when  $\rho = 0.7$ , 0.05 level of significance

Skewness	Kurtosis	RHO = 0.7		RHO = 0.5		RHO = 0.4		RHO = 0.3		RHO = 0.2		RHO = 0.1	
		$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$
3	25	0.0326	0.0264	0.1658	0.1442	0.2699	0.2422	0.3906	0.3583	0.5195	0.4871	0.648	0.6175
3	25	0.0427	0.0347	0.1964	0.1734	0.3099	0.2793	0.4354	0.4012	0.5617	0.53	0.6858	0.658
		0.0546	0.0451	0.23	0.2033	0.3493	0.3183	0.4781	0.4445	0.6026	0.5702	0.7195	0.6934
-3	25	0.032	0.0257	0.1633	0.1429	0.2661	0.2392	0.3891	0.3565	0.5213	0.4886	0.6489	0.6194
-3	25	0.0415	0.034	0.1948	0.1705	0.3067	0.276	0.4338	0.4	0.5646	0.532	0.6875	0.6583
		0.0541	0.044	0.2283	0.2021	0.3473	0.3153	0.4756	0.442	0.6048	0.5736	0.7212	0.6951
-1	7	0.0289	0.0241	0.1612	0.1424	0.2676	0.2402	0.3909	0.3577	0.5185	0.4848	0.639	0.6059
-1	7	0.0376	0.0307	0.1919	0.1685	0.3074	0.2771	0.4374	0.4023	0.5628	0.5292	0.6809	0.6495
		0.0471	0.0395	0.2257	0.1986	0.35	0.316	0.4824	0.4466	0.606	0.5719	0.7195	0.6891
1	7	0.0297	0.0247	0.161	0.1409	0.2699	0.2421	0.391	0.3587	0.5172	0.4833	0.6357	0.6046
1	7	0.0381	0.0314	0.1917	0.1682	0.3104	0.2791	0.4366	0.4021	0.5626	0.528	0.6784	0.646
		0.0479	0.04	0.2245	0.1983	0.3526	0.319	0.4821	0.446	0.6061	0.5718	0.7179	0.6865
1	3	0.0331	0.0277	0.1696	0.1494	0.2782	0.2509	0.3985	0.3669	0.5229	0.4891	0.6369	0.6059
1	3	0.0421	0.035	0.1998	0.1767	0.3182	0.2877	0.443	0.4086	0.5669	0.5333	0.6776	0.6469
		0.0529	0.0441	0.2335	0.2069	0.3586	0.3263	0.488	0.452	0.6114	0.576	0.7166	0.6859
-1	3	0.0328	0.0276	0.1706	0.1501	0.2765	0.2493	0.3986	0.3667	0.5219	0.4883	0.6393	0.6078
-1	3	0.0417	0.0347	0.2013	0.1777	0.3157	0.2857	0.4428	0.4089	0.5671	0.5327	0.6803	0.6492
		0.0524	0.0438	0.2344	0.2081	0.358	0.3242	0.4881	0.4522	0.6096	0.5763	0.7184	0.6879

The " $r_L$ " and " $r_F$ " results are calculated using the critical values  $t_{(n-2, \alpha)}$ ,  $(z_\alpha + t_{(n-2, \alpha)})/2$ , and  $z_\alpha$ , as first, second, and third number in the respective population's row.

Appendix Table A7. Power Results for Left-Tail Test when  $\rho = 0.7$ , 0.05 level of significance, continued...

Skewness	Kurtosis	RHO = 0.7		RHO = 0.5		RHO = 0.4		RHO = 0.3		RHO = 0.2		RHO = 0.1	
		$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$
-3	25	0.019	0.0155	0.1476	0.1285	0.2544	0.2286	0.3818	0.3503	0.5112	0.4778	0.6333	0.6034
-1	3	0.0254	0.0203	0.1759	0.1542	0.2936	0.2634	0.4253	0.3925	0.5555	0.5219	0.6744	0.6434
		0.0332	0.0267	0.2066	0.1819	0.3353	0.302	0.4689	0.4346	0.5987	0.5646	0.7112	0.6828
3	25	0.0195	0.0156	0.1461	0.127	0.2539	0.2279	0.38	0.349	0.5123	0.4794	0.6366	0.6065
1	3	0.0256	0.0208	0.1746	0.1522	0.2923	0.263	0.4239	0.3905	0.557	0.5225	0.6778	0.6468
		0.0335	0.027	0.206	0.181	0.3315	0.3004	0.4671	0.4327	0.5998	0.5664	0.7147	0.6859
3	25	0.0212	0.0171	0.1471	0.1275	0.2533	0.2254	0.3773	0.3457	0.5138	0.4805	0.6382	0.6062
1	7	0.0281	0.0226	0.1768	0.154	0.2918	0.2627	0.4222	0.388	0.5594	0.5246	0.6793	0.6481
		0.0367	0.0296	0.2087	0.183	0.3328	0.3001	0.4672	0.4316	0.6028	0.5686	0.7169	0.6879
-3	25	0.0218	0.0174	0.1479	0.1286	0.2554	0.2277	0.3798	0.3478	0.5134	0.4797	0.6397	0.6078
-1	7	0.0291	0.0234	0.1778	0.155	0.2948	0.2648	0.4243	0.3905	0.5595	0.5247	0.6795	0.6497
		0.0374	0.0305	0.2094	0.1843	0.3361	0.3029	0.4694	0.4341	0.6023	0.5686	0.7171	0.6876
-1	3	0.0291	0.0245	0.1642	0.1444	0.2718	0.2446	0.3955	0.363	0.52	0.4871	0.6361	0.6045
-1	7	0.0371	0.0308	0.1942	0.1711	0.311	0.2809	0.4399	0.4062	0.5654	0.531	0.6771	0.6463
		0.0468	0.0391	0.2268	0.2008	0.3519	0.3193	0.4851	0.4491	0.6096	0.5748	0.7167	0.6849
1	3	0.0278	0.0229	0.1659	0.1458	0.2692	0.2417	0.3942	0.3621	0.5174	0.4841	0.6356	0.6032
1	7	0.0363	0.0297	0.1964	0.1731	0.3092	0.2787	0.4385	0.4053	0.5636	0.5288	0.6768	0.6458
		0.0463	0.0383	0.2289	0.2031	0.3503	0.3177	0.4835	0.4482	0.6067	0.5729	0.7159	0.6856

The " $r_L$ " and " $r_F$ " results are calculated using the critical values  $t_{(n-2, \alpha)}$ ,  $(z_{\alpha} + t_{(n-2, \alpha)})/2$ , and  $z_{\alpha}$ , as first, second, and third number in the respective population's row.

Appendix Table A8. Power Results for Left-Tail Test when  $\rho = 0.7$ , 0.01 level of significance

Skewness	Kurtosis	RHO = 0.7		RHO = 0.5		RHO = 0.4		RHO = 0.3		RHO = 0.2		RHO = 0.1	
		$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$
3	25	0.0008	0.0009	0.0102	0.0117	0.0243	0.027	0.0514	0.0564	0.0989	0.1069	0.1715	0.1838
3	25	0.0027	0.0025	0.0269	0.0261	0.0582	0.0565	0.1111	0.1078	0.1906	0.1867	0.2978	0.2928
		0.0077	0.0067	0.0619	0.0549	0.118	0.1071	0.2027	0.1865	0.3126	0.2933	0.4401	0.4193
-3	25	0.001	0.0011	0.0105	0.0117	0.0247	0.0273	0.0525	0.0574	0.0991	0.1073	0.1732	0.1852
-3	25	0.0027	0.0027	0.0268	0.0258	0.0588	0.057	0.1105	0.1077	0.1906	0.1867	0.2987	0.2933
		0.0078	0.0066	0.0614	0.0547	0.1207	0.1093	0.2018	0.1863	0.3126	0.293	0.4413	0.4199
-1	7	0.0016	0.0017	0.0153	0.0166	0.0344	0.0373	0.0692	0.0738	0.1199	0.1272	0.1927	0.2037
-1	7	0.0036	0.0035	0.0343	0.0332	0.0688	0.0671	0.1261	0.1235	0.2038	0.1999	0.3038	0.2988
		0.0085	0.0074	0.0667	0.0604	0.1243	0.114	0.2093	0.1954	0.3132	0.295	0.4312	0.4122
1	7	0.0015	0.0016	0.0157	0.0172	0.0352	0.0381	0.0686	0.0737	0.1198	0.1278	0.195	0.2057
1	7	0.0038	0.0037	0.0331	0.0323	0.0702	0.0684	0.1254	0.1228	0.2047	0.2013	0.3054	0.3008
		0.009	0.0079	0.0648	0.059	0.1262	0.1159	0.2088	0.1946	0.316	0.2984	0.4319	0.4122
1	3	0.0018	0.0021	0.0186	0.0199	0.0379	0.0408	0.0733	0.0788	0.1259	0.1336	0.1988	0.2103
1	3	0.0046	0.0046	0.0384	0.0375	0.0754	0.0737	0.1335	0.1309	0.2127	0.2092	0.3101	0.3055
		0.0104	0.0093	0.0735	0.0672	0.1346	0.1237	0.2196	0.2055	0.3232	0.3058	0.4368	0.4169
-1	3	0.0016	0.0018	0.0184	0.0198	0.0377	0.0409	0.0748	0.0801	0.1275	0.1358	0.1995	0.2108
-1	3	0.0043	0.0041	0.0381	0.0372	0.0759	0.0742	0.1352	0.1326	0.2138	0.21	0.3117	0.3069
		0.0102	0.009	0.0723	0.066	0.1331	0.123	0.2189	0.2046	0.323	0.3058	0.4379	0.4182

The " $r_L$ " and " $r_F$ " results are calculated using the critical values  $t_{(n-2, \alpha)}$ ,  $(z_{\alpha} + t_{(n-2, \alpha)})/2$ , and  $z_{\alpha}$ , as first, second, and third number in the respective population's row.

Appendix Table A8. Power Results for Left-Tail Test when  $\rho = 0.7$ , 0.01 level of significance, continued...

Skewness	Kurtosis	RHO = 0.7		RHO = 0.5		RHO = 0.4		RHO = 0.3		RHO = 0.2		RHO = 0.1	
		$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$	$r_L$	$r_F$
-3	25	0.0008	0.0009	0.0122	0.0134	0.0296	0.0322	0.0636	0.0682	0.1152	0.1228	0.1933	0.2045
-1	3	0.0019	0.0019	0.0273	0.0265	0.0627	0.0612	0.1195	0.1167	0.2017	0.1981	0.3062	0.3012
		0.005	0.0045	0.0564	0.0513	0.1161	0.107	0.203	0.1886	0.3112	0.2934	0.4346	0.415
3	25	0.0006	0.0007	0.0119	0.013	0.0301	0.0327	0.0629	0.0676	0.1137	0.1211	0.1909	0.2022
1	3	0.0019	0.0018	0.0271	0.0263	0.0631	0.0613	0.1207	0.118	0.2001	0.1963	0.3042	0.2994
		0.005	0.0045	0.0569	0.0513	0.1178	0.108	0.2028	0.1886	0.3111	0.2932	0.4347	0.4149
3	25	0.0011	0.0011	0.0114	0.0125	0.0282	0.0305	0.0586	0.0633	0.1101	0.1174	0.1831	0.1938
1	7	0.0022	0.0021	0.0259	0.0251	0.0598	0.0583	0.1134	0.1104	0.1936	0.1898	0.2962	0.2917
		0.0054	0.0047	0.055	0.0496	0.1133	0.1033	0.1968	0.1822	0.3055	0.2872	0.4298	0.4093
-3	25	0.0009	0.001	0.0116	0.0128	0.0289	0.0313	0.0594	0.0642	0.1104	0.1178	0.1854	0.196
-1	7	0.0023	0.0023	0.0275	0.0267	0.0613	0.0595	0.1152	0.1128	0.1934	0.1894	0.2979	0.2932
		0.0056	0.0049	0.0563	0.0509	0.1154	0.1055	0.1984	0.1836	0.3066	0.2872	0.4291	0.4099
-1	3	0.0016	0.0018	0.0166	0.0179	0.0371	0.0401	0.0716	0.0769	0.1233	0.1313	0.1975	0.2086
-1	7	0.0038	0.0037	0.0354	0.0344	0.0725	0.0707	0.1298	0.1272	0.2089	0.2054	0.309	0.3044
		0.0088	0.0079	0.0687	0.0624	0.1305	0.1201	0.2123	0.1982	0.3177	0.3004	0.4365	0.4164
1	3	0.0016	0.0017	0.0165	0.0179	0.0367	0.04	0.071	0.0763	0.1252	0.1331	0.1989	0.2094
1	7	0.004	0.0039	0.0351	0.0342	0.0735	0.0718	0.1291	0.1267	0.2112	0.2074	0.3077	0.3031
		0.0094	0.0082	0.0681	0.0623	0.1306	0.1208	0.214	0.1999	0.319	0.3015	0.4358	0.4167

The " $r_L$ " and " $r_F$ " results are calculated using the critical values  $t_{(n-2, \alpha)}$ ,  $(z_{\alpha} + t_{(n-2, \alpha)})/2$ , and  $z_{\alpha}$ , as first, second, and third number in the respective population's row.

## Appendix B. Fortran Program, Type I error

```
! file nonnormal rv ge.for
  Use numerical_ libraries
  implicit real*8 (a-h,o-z)
  integer size,simsize,set,RUN
  parameter (simsize=100000)

  real*8 y1(10),y2(10),ro,y1r(10),y2r(10)
  common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

  real*8 probfst,probpsz,probfsav,probfpz,probfpav,
  *problst,problsz,problsav,problpt,problpz,problpav,probst,probpz,
  *probst,probst

  integer gotpt, gotst,gotlpt,gotlpz,gotlpav,gotfpt,gotfpz,gotfpav,
  *gotlst,gotlsz,gotlsav,gotfst,gotfsz,gotfsav,sumpt,sumst,
  *sumlst,sumlsz,sumlsav,sumlpt,sumlpz,sumlpav,sumfst,sumfsz,sumfsav,
  *sumfpt,sumfpz,sumfpav

  REAL*8 y1bar,y1var,y1std,y2bar,y2var,y2std
  REAL*8 y1rbar,y1rvar,y1rstd,y2rbar,y2rvar,y2rstd
  real*8 rhoHatp,rhoHats,targUP,alpha
  real*8 z1(10),z2(10),res(32)

  integer nssize,iseed
  iseed=123457

  open (unit=9,file='F:\June 11\results
  *\left results ALPHA01.txt')
  write(9,*),'Left Tail'
  write(9,*),'Alpha=0.01'

  open (unit=10,file='F:\June 11\results
  *\left results ALPHA05.txt')
  write(10,*),'Left Tail'
  write(10,*),'Alpha=0.05'

  data yvar1,yvar2/1.0d+00,1.0d+00/

  DO 10000 RUN =1,12

  IF (RUN .EQ. 1) THEN
    YSKEW1 = 3.0D+00
    YKURT1 = 25.0D+00
```

```
        YSKEW2 = 3.0D+00
        YKURT2 = 25.0D+00
ENDIF
```

```
IF (RUN .EQ. 2) THEN
    YSKEW1 = -3.0D+00
    YKURT1 = 25.0D+00
    YSKEW2 = -3.0D+00
    YKURT2 = 25.0D+00
```

```
ENDIF
```

```
IF (RUN .EQ. 3) THEN
    YSKEW1 = -1.0D+00
    YKURT1 = 7.0D+00
    YSKEW2 = -1.0D+00
    YKURT2 = 7.0D+00
```

```
ENDIF
```

```
IF (RUN .EQ. 4) THEN
    YSKEW1 = 1.0D+00
    YKURT1 = 7.0D+00
    YSKEW2 = 1.0D+00
    YKURT2 = 7.0D+00
```

```
ENDIF
```

```
IF (RUN .EQ. 5) THEN
    YSKEW1 = 1.0D+00
    YKURT1 = 3.0D+00
    YSKEW2 = 1.0D+00
    YKURT2 = 3.0D+00
```

```
ENDIF
```

```
IF (RUN .EQ. 6) THEN
    YSKEW1 = -1.0D+00
    YKURT1 = 3.0D+00
    YSKEW2 = -1.0D+00
    YKURT2 = 3.0D+00
```

```
ENDIF
```

```
IF (RUN .EQ. 7) THEN
    YSKEW1 = -3.0D+00
    YKURT1 = 25.0D+00
    YSKEW2 = -1.0D+00
    YKURT2 = 3.0D+00
```

```
ENDIF
```

```
IF (RUN .EQ. 8) THEN
  YSKEW1 = 3.0D+00
  YKURT1 = 25.0D+00
  YSKEW2 = 1.0D+00
  YKURT2 = 3.0D+00
ENDIF
```

```
IF (RUN .EQ. 9) THEN
  YSKEW1 = 3.0D+00
  YKURT1 = 25.0D+00
  YSKEW2 = 1.0D+00
  YKURT2 = 7.0D+00
ENDIF
```

```
IF (RUN .EQ. 10) THEN
  YSKEW1 = -3.0D+00
  YKURT1 = 25.0D+00
  YSKEW2 = -1.0D+00
  YKURT2 = 7.0D+00
ENDIF
```

```
IF (RUN .EQ. 11) THEN
  YSKEW1 = -1.0D+00
  YKURT1 = 3.0D+00
  YSKEW2 = -1.0D+00
  YKURT2 = 7.0D+00
ENDIF
```

```
IF (RUN .EQ. 12) THEN
  YSKEW1 = 1.0D+00
  YKURT1 = 3.0D+00
  YSKEW2 = 1.0D+00
  YKURT2 = 7.0D+00
ENDIF
```

```
c   find coefficients
    skew=yskew1
    skurt=ykurt1

    call coef(skew,skurt,a1,b1,c1,d1)

    skew=yskew2
    skurt=ykurt2
```



```

call coef(skew,skurt,a2,b2,c2,d2)

do 2 ia = 1, 30
    res(ia) = 0.0d+00
2 CONTINUE

set = 0

c loop to perform entire thing for two alpha levels, one samp size, 4 ro
values

do 1000 set = 1,8

sumpt = 0
sumst = 0

sumlpt = 0
sumlpz = 0
sumlpav = 0

sumfpt = 0
sumfpz = 0
sumfpav = 0

alpha = 0.0d+00
nssize=0
ro = 0.0d+00

if (set .LE. 4)
*then
    alpha = .05d+00
    nssize =10
endif

if (set .GT. 4)
*then
    alpha =.01d+00
    nssize =10
endif

if (set .EQ. 1 .OR. set .EQ. 5) then
    ro = 0.0d+00

```

```

        roz = ro
        go to 111
    endif
    if (set .EQ. 2 .OR. set .EQ. 6) ro = 0.5d+00
    if (set .EQ. 3 .OR. set .EQ. 7) ro = 0.7d+00
    if (set .EQ. 4 .OR. set .EQ. 8) ro = 0.9d+00

c      calculate ro of the std normal vars

        call calcroz(roz)
111     call rnsset(id)

        do 100 i = 1, simsize

                do 200 j=1,nssize
                        y1(j)=0.0d+00
                        y2(j)=0.0d+00
                        z1(j)=0.0d+00
                        z2(j)=0.0d+00
200         continue
        y1bar=0.0D+00
        y1var=0.0D+00
        y1std=0.0D+00
        y2bar=0.0D+00
        y2var=0.0D+00
        y2std=0.0D+00

        RHOHATP=0.0D+00

c      generate data
        call genbinorm(roz,nssize,z1,z2)

                do 1 i1=1,nssize
                        y1(i1)=a1+b1*z1(i1)+c1*z1(i1)**2+d1*z1(i1)**3
                        y2(i1)=a2+b2*z2(i1)+c2*z2(i1)**2+d2*z2(i1)**3

1         continue
c      print*,y1',y1',y2',y2

c      calculate sample statistics for the data

        call smpstat(y1,y1bar,y1var,y1std)
        call smpstat(y2,y2bar,y2var,y2std)

```

C     CALCULATE Pearson and Spearman ESTIMATEs FOR CORRELATION  
call pearson(y1,y2,y1bar,y1std,y2bar,y2std,rhohatP)

if (ro .eq. 0.0d+00) then

    CALL dRANKS (Nssize, y1, 0.0d+00, 0,0,y1r)

    CALL dRANKS (Nssize, y2, 0.0d+00, 0,0,y2r)

    call smpstat(y1r,y1rbar,y1rvar,y1rstd)

    call smpstat(y2r,y2rbar,y2rvar,y2rstd)

    call pearson(y1r,y2r,y1rbar,y1rstd,y2rbar,y2rstd,rhohatS)

c     PRINT\*,'P',RHOHATP,'S',RHOHATS

endif

c     calculate RL and RF and return got variable for each of t,z, and avg of the  
two statistics

c     Pearson

gotpt = 0

gotst = 0

gotlpt = 0

gotlpz = 0

gotlpav = 0

gotfpt = 0

gotfpz = 0

gotfpav = 0

if (ro .eq. 0.0d+00) then

    CALL calc(rhohatP,gotpt)

    CALL calc(rhohatS,gotst)

endif

CALL CALCL(ro,rhohatP,rlp,gotlpt,gotlpz,gotlpav)

CALL CALCf(ro,rhohatP,rfp,gotfpt,gotfpz,gotfpav)

sumpt = sumpt+gotpt

sumst = sumst+gotst

C     print\*,'sumpt',sumpt,'sumst',sumst

sumlpt = sumlpt+gotlpt

sumlpz = sumlpz+gotlpz

sumlpav = sumlpav+gotlpav

```

sumfpt = sumfpt +gotfpt
sumfpz = sumfpz +gotfpz
sumfpav = sumfpav +gotfpav

```

```

100 continue
c     sim loop

```

```

c     Calculate probabilities for each of the different dist'ns

```

```

if (ro .eq. 0.0d+00) then
probpt = dfloat(sumpt) / dfloat(simsize)
probst = dfloat(sumst) / dfloat(simsize)
C     PRINT*, 'PROBPT',PROBPT,'PROBST',PROBST
endif

```

```

problpt= dfloat(sumlpt) / dfloat(simsize)
problpz= dfloat(sumlpz) / dfloat(simsize)
problpav= dfloat(sumlpav) / dfloat(simsize)

```

```

probfppt= dfloat(sumfpt) / dfloat(simsize)
probfpz= dfloat(sumfpz) / dfloat(simsize)
probfpav= dfloat(sumfpav) / dfloat(simsize)

```

```

c     PRINT*,PROBPT,PROBST,PROBLPT,PROBLPZ,PROBLPAV
c     PRINT*,PROBFPPT,PROBFPZ,PROBFPAV

```

```

res(1) = alpha
if (ro .eq. 0.0d+00) then
    res(3) = probpt
    res(4) = problpav
    res(5) = problpz
    res(6) = probfppt
    res(7) = probfpav
    res(8) = probfpz
    res(31) = probpt
    res(32) = probst
endif
if (ro .eq. 0.5d+00) then
    res(9) = probpt
    res(10) = problpav
    res(11) = problpz
    res(12) = probfppt

```

```

        res(13) = probfpav
        res(14) = probfpz
    endif
    if (ro .eq. 0.7d+00) then
        res(15) = problpt
        res(16) = problpav
        res(17) = problpz
        res(18) = probfppt
        res(19) = probfpav
        res(20) = probfpz
    endif
    if (ro .eq. 0.9d+00) then
        res(21) = problpt
        res(22) = problpav
        res(23) = problpz
        res(24) = probfppt
        res(25) = probfpav
        res(26) = probfpz
    endif
    res(27) = yskew1
    res(28) = ykurt1
    res(29) = yskew2
    res(30) = ykurt2

```

```
DUM=0.0D+00
```

```

9000 format(F3.0,1X,F3.0,5x, F10.8, 2x,F10.8, 2x,
          *F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,F10.8)
8000 format(24x, F10.8, 2x,F10.8, 2x,
          *F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,F10.8)

```

```

C      IF (SET .EQ. 4 .OR. SET .EQ. 8) THEN
C      T
C          IF (ALPHA .EQ. 0.01D+00) THEN
C              WRITE(9,9000),res(27),res(28),res(31),res(3),res(6),res(9)
C              * ,res(12),res(15),res(18),res(21),res(24)
C      Z
C              WRITE(9,9000),res(29),res(30),res(32),res(4),res(7),res(10)
C              * ,res(13),res(16),res(19),res(22),res(25)
C      AVG
C              WRITE(9,8000),res(5),res(8),res(11),res(14)
C              * ,res(17),res(20),res(23),res(26)
C              WRITE(9,*)','

```

```
ENDIF
```

```
IF (ALPHA .EQ. 0.05D+00) THEN
C   T   WRITE(10,9000),res(27),res(28),res(31),res(3),res(6),res(9)
*       ,res(12),res(15),res(18),res(21),res(24)
C   Z   WRITE(10,9000),res(29),res(30),res(32),res(4),res(7),res(10)
*       ,res(13),res(16),res(19),res(22),res(25)
C   AVG WRITE(10,8000),res(5),res(8),res(11),res(14)
*       ,res(17),res(20),res(23),res(26)
       WRITE(10,*)','
ENDIF
```

```
ENDIF
```

```
1000 continue
```

```
10000 CONTINUE
      stop
```

```
      end
c     end main program
```

```
C     CALCULATE SAMPLE STATISTICS FOR BOTH Y1 AND Y2
      subroutine smpstat(y,xbar,var,std)
      implicit real*8 (a-h,o-z)
```

```
      REAL*8 val(nssize), y(nssize), VAR , XBAR, S, STD
      integer j,j2
      common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize
```

```
      XBAR = 0.0d+00
      VAR = 0.0d+00
      DO 110 J = 1 , Nssize
         val(j) = y(j)
         XBAR = XBAR + VAL(J)
```

```

110 CONTINUE
    XBAR = XBAR/dfloat(Nssize)

    s = 0.0d+00

    DO 210 J2 = 1 , Nssize
        S = VAL(J2) - XBAR
        VAR = VAR + S*S
210 CONTINUE
    VAR = VAR/(dfloat(Nssize)-1.0d+00)

    STD = dsqrt(VAR)

    end
c    end subroutine smpstat

c    Pearson subroutine to calculate correlation estimate
    subroutine pearson(x,y,xbar,xstd,ybar,ystd,rhoP)
    implicit real*8 (a-h,o-z)
    real*8 top, bot, x(nssize), y(nssize)
    real*8 xbar, ybar, xstd, ystd, rhoP
    integer j310
    common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

    top=0.0d+00
    bot=0.0d+00
    rhop = 0.0d+00

    do 310 j310 = 1,Nssize
        top = top+(x(j310)-xbar)*(y(j310)-ybar)
310 continue

        bot = (float(nssize)-1.0d+00)*xstd*ystd
        rhoP = top/bot

    end
c    end subroutine pearson

c    subroutine to calculate if got spearman/pearson
    subroutine calc(est,gott)
    implicit real*8 (a-h,o-z)
    INTEGER nssize,gott

```

```

real*8 top,bot,teststat,est
common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

```

```

C   print*, 'estimate', est

```

```

top = est*dsqrt(dfloat(nssize)-2.0D+00)
bot = dsqrt(1.0d+00-est**2.0d+00)
teststat = top / bot

```

```

C   print*, 'teststat', teststat
    if (alpha .eq. .05d+00) then
        if (teststat.lt. -1.86d+00) gott =1
        else gott =0
    endif

```

```

    if (alpha .eq. .01d+00) then
        if (teststat .lt. -2.896d+00) gott =1
        else gott =0
    endif

```

```

C   print*, 'gott', gott
    end

```

```

c   end calc

```

```

c   subroutine to calculate rL

```

```

subroutine calcL(trurho, rhohat,rl,gottl, gotlz, gotlav)

```

```

implicit real*8 (a-h,o-z)

```

```

INTEGER nssize,in,gottl,gotlz,gotlav

```

```

REAL*8 b,sign,parth,parti,ro,start,probl,rL,r

```

```

real*8 n,roinc,parta,partb,partc,partd,parte

```

```

common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

```

```

iN=NSsize-4

```

```

n=dfloat(in)

```

```

Z=rhohat

```

```

gottl=0

```

```

gotlz =0

```

```

gotlav = 0

```

```

roINC=trurho

```

```

nobs=dfloat(nssize)

```

```

parta=dsqrt(n)

```



```

partb=(1.0d+00-roINC*z)/(1.0d+00-roINC**2)
partc= (z-roINC)/(1.0d+00-z**2)
u=parta*((partb)**(1.5d+00))*partc
partd = 1.0d+00-roINC*z
parte=dsqrt(1.0d+00-roINC**2)*dsqrt(1.0d+00-z**2)
r1=(partd)/(parte)
r2=dlog(r1)
b = z-roinc
sign = dsign(b,b) / dabs(b)
r=sign*dsqrt(2.0d+00*n*r2)

rL=r+(dlog(u/r))/r

if (alpha .eq. .05d+00 .and. nssize .eq. 10) then
    if (rl .lt. -1.86d+00) gotlt =1
    else gotlt =0

    if (rl .lt. -1.645d+00) gotlz =1
    else gotlz =0

    if (rl .lt. -1.7525d+00) gotlav =1
    else gotlav =0
endif

if (alpha .eq. .01d+00 .and. nssize .eq. 10) then
    if (rl .lt. -2.896d+00) gotlt =1
    else gotlt =0

    if (rl .lt. -2.326d+00) gotlz =1
    else gotlz =0

    if (rl .lt. -2.611d+00) gotlav =1
    else gotlav =0

endif

```

```

end
c   end calcL

c   Calculate the RF variable
    subroutine calcF(trurho, rhohat,rf,gotFt,gotfz,gotfav)
    implicit real*8 (a-h,o-z)
    INTEGER nssize,in,gotft,gotfz,gotfav
    REAL*8 sign,parth,parti,ro,start,probF
    real*8 n,roinc,partg,partf,rF,rhohat,trurho
    external dnordf
    common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

    iN=NSsize-4
    n=dfloat(in)
    Z=rhohat
    gotft=0
    gotfz = 0
    gotfav = 0
    roINC=trurho

    nobS=dfloat(nssize)

    d = nobS-3.0d+00
    parti = (1.0d+00+roINC)/(1.0d+00-roINC)
    partg = dlog(parti)
    partf = dlog((1.0d+00+z)/(1.0d+00-z))
    parth = roINC/(2.0d+00*(nobS-1.0d+00))

    rF=(.5d+00*(partf)-.5d+00*(partg)-parth)*dsqrt(d)

    if (alpha .eq. .05d+00 .and. nssize .eq. 10) then
        if (rf .lt. -1.86d+00) gotft =1
        else gotft =0

        if (rf .lt. -1.645d+00) gotfz =1
        else gotfz =0

        if (rf .lt. -1.7525d+00) gotfav =1
        else gotfav =0
    endif

    if (alpha .eq. .01d+00 .and. nssize .eq. 10) then

```

```

        if (rf .lt. -2.896d+00) gotft =1
        else gotft =0

        if (rf .lt. -2.326d+00) gotfz =1
        else gotfz =0

        if (rf .lt. -2.611d+00) gotfav =1
        else gotfav =0

endif

end
c   end calcF

c   ** calculate the Fleishman coefficients in order to obtain univariate
c   non-normal variables. input the desired skewness and durtoses and return
c   the coefficients a, b, c, d
c   Fleishman power transformation is  $y=a+bz+cz^2+dz^3$ 
c   see continuous multivariate distribution by kotz... page 36+
c   Subroutine coef(sskew,sskurt,a,b,c,d)
c   implicit real*8 (a-h,o-z)
c   common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

external fcn,dneqnf,umach
real*8 fnorm,x(3),xguess(3)
data xguess/0.5d+00,0.50d+00,0.5d+00/
integer nout
errrel=0.00000001
itmax=10000
c   print*, 'in coef subroutine skew and skurt:' ,skew,skurt
call umach(2,nout)
Call DNEQNF(fcn,errrel,3,itmax,xguess,x,fnorm)
b=x(1)
c=x(2)
d=x(3)
a=-c
return
end

c   ** functions of the Fleishman's method

```

```

c generate uniform deviates
subroutine fcn(x,f,n)
implicit real*8 (a-h,o-z)
real*8 x(3), f(3)
integer n
common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

c print*, 'skew skurt in fcn:',skew,skurt
f(1)=x(1)**2+6.0d+00*x(1)*x(3)+2.0d+00*x(2)**2+15.0d+00*x(3)**2
*-1.0d+00
f(2)=2.0d+00*x(2)*(x(1)**2+24.0d+00*x(1)*x(3)+105.0d+00*x(3)**2
*+2.0d+00)-skew
f(3)=24.0d+00*(x(1)*x(3)+x(2)**2*(1.0d+00+x(1)**2
*+28.0d+00*x(1)*x(3))+x(3)**2*(12.0d+00+48.0d+00*x(1)*x(3)
*+141.0d+00*x(2)**2+225.0d+00*x(3)**2))-skurt
return
end

```

c calcroz calculate the ro of the 2 standard normal random variables

c ro is the true linear correlation desired for the 2 non-normal rv

```

Subroutine calcroz(roz)
implicit real*8 (a-h,o-z)
common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

external f,dzreal
integer imax,nroot
parameter (nroot=3)
real*8 eps,errabs,errrel,eta
real*8 f,x(nroot),xguess(nroot),d(nroot)
integer info(nroot)

eps=1.0e-8
errabs=1.0e-8
errrel=1.0d-8
eta=1.0e-4
itmax=5000
data xguess/0.5d+00,0.5d+00,0.5d+00/
call dzreal(f,errabs,errrel,eps,eta,nroot,itmax,xguess,x,info)
diff=1.0d+00

if (x(10) .ge. -1.0d+00 .and. x(1) .le. 1.0d+00) roz = x(1)
return

```

end

c This double precision function to calculate the the cubic roots  
c of the roz  
Double Precision Function f(x)  
Implicit Real\*8 (A-H, O-Z)  
common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

```
real*8 x
coe0=-ro
coe1=b1*b2+3.0d+00*b1*d2+3.0d+00*b2*d1+9.0d+00*d1*d2
coe2=2.0d+00*c1*c2
coe3=6.0d+00*d1*d2
f=coe3*x**3+coe2*x**2+coe1*x+coe0
return
end
```

c this subroutine generates bivariate standard normal random variates  
c with nssize observations and correlation roz

```
Subroutine genbinorm(roz,nsize,z1,z2)
Implicit Real*8 (A-H, O-Z)
common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize
integer nsize,k,id,ldr,lrsig,i,j
real*8 cov(2,2),r(nsize,2),rsig(2,2),z1(nsize),z2(nsize)
external dchfac,drnmvn,rnset
real*8 roz
```

```
k=2
lrsig=2
ldr=nsize
cov(1,1)=1.0d+00
cov(2,2)=1.0d+00
cov(1,2)=roz
cov(2,1)=roz
c cov(1,2)=roz*1*1 (for standard normal both std dev are 1)
call dchfac(k,cov,2,1.0e-8,irank,rsig,lrsig)
```

```
call drnmvn(nsize,k,rsig,lrsig,r,ldr)
```

```
do 20 i20=1,nsize
    z1(i20)=r(i20,1)
    z2(i20)=r(i20,2)
```

20 continue  
return  
end

## Appendix C. Fortran Program, Left-Tail Power

```
! file nonnormal rv ge.for
  Use numerical_libraries
  implicit real*8 (a-h,o-z)
  integer size,simsize,set,RUN,ia
  parameter (simsize=100000)

  real*8 y1(10),y2(10),ro,rocalc
  common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

  real*8 probfst,probpsz,probfsav,probftp,probfpz,probfpav,
*problst,problsz,problsav,problpt,problpz,problpav

  integer gotlpt,gotlpz,gotlpav,gotfpt,gotfpz,gotfpav,
*gotlst,gotlsz,gotlsav,gotfst,gotfsz,gotfsav,
*sumlst,sumlsz,sumlsav,sumlpt,sumlpz,sumlpav,sumfst,sumfsz,sumfsav,
*sumfpt,sumfpz,sumfpav

  REAL*8 y1bar,y1var,y1std,y2bar,y2var,y2std
  real*8 rhoatp,rhoats,targUP,alpha
  real*8 z1(10),z2(10),res(42)

  integer nssize,iseed
  iseed=123457

  open (unit=9,file='F:\June 11\results
*\left power results ro = .7 ALPHA01 B.txt')
  write(9,*),'Left Tail Power'
  write(9,*),'Alpha = 0.01'

  open (unit=10,file='F:\June 11\results
*\left power results ro = .7 ALPHA05 B.txt')
  write(10,*),'Left Tail Power'
  write(10,*),'Alpha = 0.05'

  data yvar1,yvar2/1.0d+00,1.0d+00/

  DO 10000 RUN =1,12

  IF (RUN .EQ. 1) THEN
    YSKEW1 = 3.0D+00
    YKURT1 = 25.0D+00
    YSKEW2 = 3.0D+00
```

```
        YKURT2 = 25.0D+00  
ENDIF
```

```
IF (RUN .EQ. 2) THEN  
    YSKEW1 = -3.0D+00  
    YKURT1 = 25.0D+00  
    YSKEW2 = -3.0D+00  
    YKURT2 = 25.0D+00
```

```
ENDIF
```

```
IF (RUN .EQ. 3) THEN  
    YSKEW1 = -1.0D+00  
    YKURT1 = 7.0D+00  
    YSKEW2 = -1.0D+00  
    YKURT2 = 7.0D+00
```

```
ENDIF
```

```
IF (RUN .EQ. 4) THEN  
    YSKEW1 = 1.0D+00  
    YKURT1 = 7.0D+00  
    YSKEW2 = 1.0D+00  
    YKURT2 = 7.0D+00
```

```
ENDIF
```

```
IF (RUN .EQ. 5) THEN  
    YSKEW1 = 1.0D+00  
    YKURT1 = 3.0D+00  
    YSKEW2 = 1.0D+00  
    YKURT2 = 3.0D+00
```

```
ENDIF
```

```
IF (RUN .EQ. 6) THEN  
    YSKEW1 = -1.0D+00  
    YKURT1 = 3.0D+00  
    YSKEW2 = -1.0D+00  
    YKURT2 = 3.0D+00
```

```
ENDIF
```

```
IF (RUN .EQ. 7) THEN  
    YSKEW1 = -3.0D+00  
    YKURT1 = 25.0D+00  
    YSKEW2 = -1.0D+00  
    YKURT2 = 3.0D+00
```

```
ENDIF
```

```
IF (RUN .EQ. 8) THEN
  YSKEW1 = 3.0D+00
  YKURT1 = 25.0D+00
  YSKEW2 = 1.0D+00
  YKURT2 = 3.0D+00
ENDIF
```

```
IF (RUN .EQ. 9) THEN
  YSKEW1 = 3.0D+00
  YKURT1 = 25.0D+00
  YSKEW2 = 1.0D+00
  YKURT2 = 7.0D+00
ENDIF
```

```
IF (RUN .EQ. 10) THEN
  YSKEW1 = -3.0D+00
  YKURT1 = 25.0D+00
  YSKEW2 = -1.0D+00
  YKURT2 = 7.0D+00
ENDIF
```

```
IF (RUN .EQ. 11) THEN
  YSKEW1 = -1.0D+00
  YKURT1 = 3.0D+00
  YSKEW2 = -1.0D+00
  YKURT2 = 7.0D+00
ENDIF
```

```
IF (RUN .EQ. 12) THEN
  YSKEW1 = 1.0D+00
  YKURT1 = 3.0D+00
  YSKEW2 = 1.0D+00
  YKURT2 = 7.0D+00
ENDIF
```

```
c  find coefficients
   skew=yskew1
   skurt=ykurt1

   call coef(skew,skurt,a1,b1,c1,d1)

   skew=yskew2
   skurt=ykurt2
   call coef(skew,skurt,a2,b2,c2,d2)
```



```
do 2 ia = 1, 42
    res(ia) = 0.0d+00
2 CONTINUE
```

```
set = 0
```

c loop to perform entire thing for two alpha levels, one samp size, 6 ro values

```
do 1000 set = 1,12
```

```
sumlpt = 0
sumlpz = 0
sumlpav = 0
```

```
sumfpt = 0
sumfpz = 0
sumfpav = 0
```

```
alpha = 0.0d+00
nssize=10
rocalc = 0.70d+00
```

```
if (set .LE. 6) alpha = .05d+00
```

```
if (set .GT. 6) alpha = .01d+00
```

```
if (set .EQ. 1 .OR. set .EQ. 7) ro = 0.70d+00
if (set .EQ. 2 .OR. set .EQ. 8) ro = 0.5d+00
if (set .EQ. 3 .OR. set .EQ. 9) ro = 0.4d+00
if (set .EQ. 4 .OR. set .EQ. 10) ro = 0.3d+00
if (set .EQ. 5 .OR. set .EQ. 11) ro = 0.2d+00
if (set .EQ. 6 .OR. set .EQ. 12) ro = 0.1d+00
```

c calculate ro of the std normal vars

```
call calcroz(roz)
```

```

111 call rnsset(id)
c   print*, 'set', set
c   print*, 'dist1 skew1', yskew1, 'kurt1', ykurt1
c   print*, 'coeff1', a1, b1, c1, d1
c   print*, 'dist2 skew2', yskew2, 'kurt2', ykurt2
c   print*, 'coeff2', a2, b2, c2, d2
c   print*, 'ro', ro
c   print*, 'roz', roz

do 100 i = 1, simsize

        do 200 j=1, nssize
                y1(j)=0.0d+00
                y2(j)=0.0d+00
                z1(j)=0.0d+00
                z2(j)=0.0d+00
200    continue
y1bar=0.0D+00
y1var=0.0D+00
y1std=0.0D+00
y2bar=0.0D+00
y2var=0.0D+00
y2std=0.0D+00

RHOHATP=0.0D+00

c   generate data
call genbinorm(roz, nssize, z1, z2)

        do 1 i1=1, nssize
                y1(i1)=a1+b1*z1(i1)+c1*z1(i1)**2+d1*z1(i1)**3
                y2(i1)=a2+b2*z2(i1)+c2*z2(i1)**2+d2*z2(i1)**3
c   print*, 'y1', y1(i1)
c   print*, 'y2', y2(i1)
1   continue

c   calculate sample statistics for the data

call smpstat(y1, y1bar, y1var, y1std)
call smpstat(y2, y2bar, y2var, y2std)

c   print*, 'y1', y1
c   print*, 'stats1', y1bar, y1var, y1std
c   print*, 'y2', y2

```

```

c    print*, 'stats2', y2bar, y2var, y2std

C    CALCULATE Pearson and Spearman ESTIMATEs FOR CORRELATION
    call pearson(y1, y2, y1bar, y1std, y2bar, y2std, rhohatP)

c    print*, 'rhohatP', rhohatP

c    calculate RL and RF and return got variable for each of t, z, and avg of the
two statistics
c    Pearson

```

```

gotlpt = 0
gotlpz = 0
gotlpav = 0

```

```

gotfpt = 0
gotfpz = 0
gotfpav = 0

```

```

                CALL CALCL(rocalc, rhohatP, rlp, gotlpt, gotlpz, gotlpav)
                CALL CALCf(rocalc, rhohatP, rfp, gotfpt, gotfpz, gotfpav)
C    print*, 'rlp', rlp, gotlpt, gotlpz, gotlpav
C    print*, 'rfp', rfp, gotfpt, gotfpz, gotfpav

```

```

sumlpt = sumlpt + gotlpt
sumlpz = sumlpz + gotlpz
sumlpav = sumlpav + gotlpav

```

```

sumfpt = sumfpt + gotfpt
sumfpz = sumfpz + gotfpz
sumfpav = sumfpav + gotfpav

```

```

100 continue
c    sim loop

c    Calculate probabilities for each of the different dist'ns

C    print*, 'sumL', sumlpt, sumlpz, sumlpav

```

```
problpt= dfloat(sumlpt) / dfloat(simsize)
problpz= dfloat(sumlpz) / dfloat(simsize)
problpav= dfloat(sumlpav) / dfloat(simsize)
```

```
probfppt= dfloat(sumfpt) / dfloat(simsize)
probfpz= dfloat(sumfpz) / dfloat(simsize)
probfpav= dfloat(sumfpav) / dfloat(simsize)
```

```
res(1) = alpha
  if (ro .eq. 0.70d+00) then
    res(3) = problpt
    res(4) = problpav
    res(5) = problpz
    res(6) = probfppt
    res(7) = probfpav
    res(8) = probfpz
  endif
  if (ro .eq. 0.50d+00) then
    res(9) = problpt
    res(10) = problpav
    res(11) = problpz
    res(12) = probfppt
    res(13) = probfpav
    res(14) = probfpz
  endif
  if (ro .eq. 0.40d+00) then
    res(15) = problpt
    res(16) = problpav
    res(17) = problpz
    res(18) = probfppt
    res(19) = probfpav
    res(20) = probfpz
  endif
  if (ro .eq. 0.30d+00) then
    res(21) = problpt
    res(22) = problpav
    res(23) = problpz
    res(24) = probfppt
    res(25) = probfpav
    res(26) = probfpz
  endif
  if (ro .eq. 0.20d+00) then
    res(27) = problpt
    res(28) = problpav
```

```

        res(29) = problpz
        res(30) = probfpt
        res(31) = probfpav
        res(32) = probfpz
    endIF
    if (ro .eq. 0.10d+00) then
        res(33) = problpt
        res(34) = problpav
        res(35) = problpz
        res(36) = probfpt
        res(37) = probfpav
        res(38) = probfpz
    endIF
    res(39) = yskew1
    res(40) = ykurt1
    res(41) = yskew2
    res(42) = ykurt2

9000 format(F3.0,1X,F3.0,5x, F10.8, 2x,F10.8,2x,
        *F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,
        *F10.8,2x,F10.8,2x,F10.8)
8000 format(12x,F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,
        *F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,F10.8,2x,F10.8)
C    print 9000,RES(1),res(27),res(28),res(3),res(6),res(9),res(12),
C    *res(15),res(18),res(21),res(24)

C    IF (SET .EQ. 6 .OR. SET .EQ. 12) THEN
C    T
C        IF (ALPHA .EQ. 0.01D+00) THEN
C            WRITE(9,9000),res(39),res(40),res(3),res(6),res(9),res(12)
C            *,res(15),res(18),res(21),res(24),res(27),res(30), res(33),res(36)
C            Z
C                WRITE(9,9000),res(41),res(42),res(4),res(7),res(10),res(13)
C                *,res(16),res(19),res(22),res(25),res(28),res(31),res(34),res(37)
C            AVG
C                WRITE(9,8000),res(5),res(8),res(11),res(14)
C                *,res(17),res(20),res(23),res(26),res(29),res(32),res(35),res(38)
C                WRITE(9,*),' '
C            ENDIF

```

```

                IF (ALPHA .EQ. 0.05D+00) THEN
C      T
                WRITE(10,9000),res(39),res(40),res(3),res(6),res(9),res(12)
                *,res(15),res(18),res(21),res(24),res(27),res(30), res(33),res(36)
C      Z
                WRITE(10,9000),res(41),res(42),res(4),res(7),res(10),res(13)
                *,res(16),res(19),res(22),res(25),res(28),res(31),res(34),res(37)
C      AVG
                WRITE(10,8000),res(5),res(8),res(11),res(14)
                *,res(17),res(20),res(23),res(26),res(29),res(32),res(35),res(38)
                WRITE(10,*)','
                ENDIF

                ENDIF
c      if (ro .eq. 0.3d+00 .or. ro .eq. 0.2d+00) print*,problpt,probfpt

```

1000 continue

10000 CONTINUE

stop

end

c end main program

C CALCULATE SAMPLE STATISTICS FOR BOTH Y1 AND Y2

subroutine smpstat(y,xbar,var,std)

implicit real\*8 (a-h,o-z)

REAL\*8 val(nssize), y(nssize), VAR , XBAR, S, STD

integer j,j2

common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

XBAR = 0.0d+00

VAR = 0.0d+00

DO 110 J = 1 , Nssize

val(j) = y(j)

XBAR = XBAR + VAL(J)

110 CONTINUE

XBAR = XBAR/dfloat(Nssize)

```

s = 0.0d+00

DO 210 J2 = 1 , Nssize
  S = VAL(J2) - XBAR
  VAR = VAR + S*S
210 CONTINUE
  VAR = VAR/(dfloat(Nssize)-1.0d+00)

  STD = dsqrt(VAR)

  end
c   end subroutine smpstat

c   Pearson subroutine to calculate correlation estimate
  subroutine pearson(x,y,xbar,xstd,ybar,ystd,rhoP)
  implicit real*8 (a-h,o-z)
  real*8 top, bot, x(nssize), y(nssize)
  real*8 xbar, ybar, xstd, ystd, rhoP
  integer j310

  common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

  top=0.0d+00
  bot=0.0d+00
  rhop = 0.0d+00

  do 310 j310 = 1,Nssize
    top = top+(x(j310)-xbar)*(y(j310)-ybar)
310 continue

    bot = (float(nssize)-1.0d+00)*xstd*ystd
    rhoP = top/bot

  end
c   end subroutine pearson

c   subroutine to calculate rL
  subroutine calcL(trurho, rhohat,rl,gotlt, gotlz, gotlav)
  implicit real*8 (a-h,o-z)
  INTEGER nssize,in,gotlt,gotlz,gotlav

```

```

REAL*8 b,sign,parth,parti,ro,start,probl,rL,r
real*8 n,roinc,parta,partb,partc,partd,parte

common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize
iN=NSsize-4
n=dfloat(in)
Z=rhohat
gotlt=0
gotlz =0
gotlav = 0

roINC=trurho

nobs=dfloat(nssize)

parta=dsqrt(n)

partb=(1.0d+00-roINC*z)/(1.0d+00-roINC**2)

partc= (z-roINC)/(1.0d+00-z**2)

u=parta*((partb)**(1.5d+00))*partc

partd = 1.0d+00-roINC*z

parte=dsqrt(1.0d+00-roINC**2)*dsqrt(1.0d+00-z**2)

r1=(partd)/(parte)
r2=dlog(r1)
b = z-roinc
sign = dsign(b,b) / dabs(b)

r=sign*dsqrt(2.0d+00*n*r2)

rL=r+(dlog(u/r))/r

if (alpha .eq. .05d+00 .and. nssize .eq. 10) then

    if (r1 .lt. -1.86d+00) gotlt =1
    else gotlt =0

    if (r1 .lt. -1.645d+00) gotlz =1
    else gotlz =0

```



```

        if (rl .lt. -1.7525d+00) gotlav =1
        else gotlav =0
    endif

    if (alpha .eq. .01d+00 .and. nssize .eq. 10) then

        if (rl .lt. -2.896d+00) gotlt =1
        else gotlt =0

        if (rl .lt. -2.326d+00) gotlz =1
        else gotlz =0

        if (rl .lt. -2.611d+00) gotlav =1
        else gotlav =0

    endif

```

```

    end
c    end calcL

```

```

c    Calculate the RF variable
    subroutine calcF(trurho, rhohat,rf,gotFt,gotfz,gotfav)
    implicit real*8 (a-h,o-z)
    INTEGER nssize,in,gotft,gotfz,gotfav
    REAL*8 sign,parth,parti,ro,start,probF
    real*8 n,roinc,partg,partf,rF,rhohat,trurho
    external dnordf

```

```

    common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize
    iN=NSsize-4
    n=dfloat(in)
    Z=rhohat
    gotft=0
    gotfz = 0
    gotfav = 0
    roINC=trurho

```

```

    nobS=dfloat(nssize)

```

```

    d = nobS-3.0d+00
    parti = (1.0d+00+roINC)/(1.0d+00-roINC)
    partg = dlog(parti)
    partf = dlog((1.0d+00+z)/(1.0d+00-z))
    parth = roINC/(2.0d+00*(nobS-1.0d+00))

```

```
rF=(.5d+00*(partf)-.5d+00*(partg)-parth)*dsqrt(d)
```

```
if (alpha .eq. .05d+00 .and. nssize .eq. 10) then
```

```
  if (rf .lt. -1.86d+00) gotft =1
```

```
  else gotft =0
```

```
  if (rf .lt. -1.645d+00) gotfz =1
```

```
  else gotfz =0
```

```
  if (rf .lt. -1.7525d+00) gotfav =1
```

```
  else gotfav =0
```

```
endif
```

```
if (alpha .eq. .01d+00 .and. nssize .eq. 10) then
```

```
  if (rf .lt. -2.896d+00) gotft =1
```

```
  else gotft =0
```

```
  if (rf .lt. -2.326d+00) gotfz =1
```

```
  else gotfz =0
```

```
  if (rf .lt. -2.611d+00) gotfav =1
```

```
  else gotfav =0
```

```
endif
```

```
end
```

```
c end calcF
```

```
c ** calculate the Fleishman coefficients in order to obtain univariate  
c non-normal variables. input the desired skewness and durtosos and return  
c the coefficients a, b, c, d
```

```
c Fleishman power transformation is  $y=a+bz+cz^2+dz^3$ 
```

```
c see continuous multivariate distribution by kotz... page 36+
```

```
Subroutine coef(sskew,sskurt,a,b,c,d)
```

```
implicit real*8 (a-h,o-z)
```

```
common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize
```

```
external fcn,dneqnf,umach
```

```

real*8 fnorm,x(3),xguess(3)
data xguess/0.5d+00,0.50d+00,0.5d+00/
integer nout
errrel=0.00000001
itmax=10000
c print*, 'in coef subroutine skew and skurt:',skew,skurt
call umach(2,nout)
Call DNEQNF(fcn,errrel,3,itmax,xguess,x,fnorm)
b=x(1)
c=x(2)
d=x(3)
a=-c
return
end

c ** functions of the Fleishman's method
c generate uniform deviates
subroutine fcn(x,f,n)
implicit real*8 (a-h,o-z)
real*8 x(3), f(3)
integer n

common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize
c print*, 'skew skurt in fcn:',skew,skurt
f(1)=x(1)**2+6.0d+00*x(1)*x(3)+2.0d+00*x(2)**2+15.0d+00*x(3)**2
*-1.0d+00
f(2)=2.0d+00*x(2)*(x(1)**2+24.0d+00*x(1)*x(3)+105.0d+00*x(3)**2
*+2.0d+00)-skew
f(3)=24.0d+00*(x(1)*x(3)+x(2)**2*(1.0d+00+x(1)**2
*+28.0d+00*x(1)*x(3))+x(3)**2*(12.0d+00+48.0d+00*x(1)*x(3)
*+141.0d+00*x(2)**2+225.0d+00*x(3)**2))-skurt
return
end

```

c calcroz calculate the ro of the 2 standard normal random variables

c ro is the true linear correlation desired for the 2 non-normal rv

```

Subroutine calcroz(roz)
implicit real*8 (a-h,o-z)
common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

external f,dzreal
integer imax,root

```

```

parameter (nroot=3)
real*8 eps,errabs,errrel,eta
real*8 f,x(nroot),xguess(nroot),d(nroot)
integer info(nroot)

eps=1.0e-8
errabs=1.0e-8
errrel=1.0d-8
eta=1.0e-4
itmax=5000
data xguess/0.5d+00,0.5d+00,0.5d+00/
call dzreal(f,errabs,errrel,eps,eta,nroot,itmax,xguess,x,info)
print*,x

diff=1.0d+00

if (x(10) .ge. -1.0d+00 .and. x(1) .le. 1.0d+00) roz = x(1)

return
end

```

c This double precision function to calculate the the cubic roots  
c of the roz

```

Double Precision Function f(x)
Implicit Real*8 (A-H, O-Z)
common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

real*8 x
coe0=-ro
coe1=b1*b2+3.0d+00*b1*d2+3.0d+00*b2*d1+9.0d+00*d1*d2
coe2=2.0d+00*c1*c2
coe3=6.0d+00*d1*d2
f=coe3*x**3+coe2*x**2+coe1*x+coe0
return
end

```

c this subroutine generates bivariate standard normal random variates  
c with nssize observations and correlation roz  
Subroutine genbinorm(roz,nsize,z1,z2)

```

Implicit Real*8 (A-H, O-Z)
common skew,skurt,a1,b1,c1,d1,a2,b2,c2,d2,ro,alpha,nssize

integer nsize,k,id,ldr,ldrsig,i,j
real*8 cov(2,2),r(nsize,2),rsig(2,2),z1(nsize),z2(nsize)
external dchfac,drnmvn,rnset
real*8 roz
k=2
ldrsig=2
ldr=nsize
cov(1,1)=1.0d+00
cov(2,2)=1.0d+00
cov(1,2)=roz
cov(2,1)=roz
c cov(1,2)=roz*1*1 (for standard normal both std dev are 1)
call dchfac(k,cov,2,1.0e-8,irank,rsig,ldrsig)

call drnmvn(nsize,k,rsig,ldrsig,r,ldr)
c print*,((r(i,j),j=1,k),i=1,nsize)
do 20 i20=1,nsize
        z1(i20)=r(i20,1)
        z2(i20)=r(i20,2)
c print*, 'z1',z1(i20), ' z2',z2(i20)
20 continue
return
end

```

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# Louanne M. Beversdorf

6211 Darwin Court, Apt 1101, Raleigh, NC 27612

727-271-3727

LouanneB@gmail.com

## Education

- 2008                    **Master's degree: Mathematical Sciences  
Statistics Concentration**  
University of North Florida, Jacksonville, Florida  
Dr. Pali Sen, Graduate Advisor
- 2003                    **Bachelor of Science: Statistics Major, Mathematics Minor**  
University of North Florida, Jacksonville, Florida
- 2001                    **Associate in Arts: Mathematics Education Focus**  
University of South Florida, Tampa, Florida

## Professional Experience in Statistics

- April 2004 - August 2006                    Nielsen Media Research, Statistical Research Dept.  
Associate Research Statistician
- May 2007-August 2007                    The Nielsen Company, Statistical Consultant Intern

## Teaching Experience

- August 2006 – May 2008  
Graduate Assistant, University of North Florida
- Taught lecture sections of Intro Statistics and Finite Math
  - Taught breakout sessions as assistant to professors
- Courses include: Finite Math, College Algebra, Intro Statistics for Business Majors, Intro Statistics for Social Science Majors
- Monitored computer lab and helped undergraduate students
- May –Aug 2003                    Personal Tutor, Growing Desire Educational Services
- Met clients at their home or local library to tutor. Focus on Calculus, CLAST exam, and Introductory Statistics.
- Spring 2002                    Tutor children at Safe Harbor Boys' Home in Jacksonville, FL

## Teaching Experience Continued...

- Feb. - Dec. 2003      Mathematics Instructor, Kumon Learning Centers  
-            Math tutor for all levels of math, preschool through  
                  Calculus. Also graded papers, organized work for students.
- 2002                    Personal Tutor, Private  
-            Tutor other college students in Calculus, and Introductory  
                  Statistics
- Spring 2000            Field experience, 15 hours classroom observation (required of all  
                  education majors)
- 1998- 2001            Teacher Assistant after school hours for 6<sup>th</sup> grade English teacher

## Honors and Activities

- 2003                    SAS Programming II Class, SAS Certification Prep Online Class  
2003-2004            Undergraduate Statistics Major with the Most Outstanding Senior  
                  Year, Department of Mathematics and Statistics, UNF
- 2001 – 2003            Vice President of the Math/Stat Club, UNF
- 2003                    Dean's List
- 2002                    Inducted into Pi Mu Epsilon, National Mathematics Honor Society
- March 1999            President's Student Service Scholar Award

## Skills

SAS Base Programmer Certification, 2004  
Experience with SPSS, MATLAB, Maple, Fortran  
SAS in CMS/MVS environments as well as PC SAS  
Microsoft Office (Word, PowerPoint, Excel, Outlook)

## Academic Research Experience

- Aug 2007- Jun 2008    "Tests for Correlation on Nonnormal Bivariate Data"  
                  Graduate thesis under direction of Dr. Ping Sa, Professor, UNF
- December 2003        Statistics Capstone, Factorial Design  
-            Effects of height and weight of paper on the distance of  
                  flight for paper airplanes

## Professional Research Experience

- July 2007                      College student television viewing  
The Nielsen Company
- Audit: Match production numbers by researching possible processing methods of viewing information. Design SAS procedures to duplicate results. Documentation of methods for others to utilize.
- January 2006                      Logistic regression analysis with sample survey data  
Nielsen Media Research Inc.
- Complete analysis of data including: validation of assumptions, model selection, interpretation of the model, presentation, and correct execution in SAS programming environment.
- January 2005                      Understanding the SURVEYSELECT procedure in SAS  
Nielsen Media Research Inc.
- Extensive studying of the procedure's capabilities, presentation to colleagues persuading them to implement in everyday procedures, rewrite of many everyday sampling programs, eventual utilization by many colleagues in the Statistical Research Department
- June 2005                        Using Macros in SAS: Repeated ANOVA analysis  
Nielsen Media Research Inc.
- Self taught the use of macros in SAS programming, streamlined many company programs with this concept, designed a program to perform a repeated ANOVA analysis. Used for model building (similar concept as stepwise selection). Allows combinations of continuous and categorical data. Categories can be ordinal or nominal.

## Memberships

American Mathematical Society  
American Statistical Association  
Mathematical Association of America  
SAS Certified Professionals

## Hobbies

Piano/Keyboard and Songwriting  
Photography

## Community Service

1997 - present      Annual fundraising and volunteer work  
                            Children's Home Society of Florida

Spring 2002        Tutor children at Safe Harbor Boys' Home in Jacksonville, FL

1998 – 2000        Teacher assistant, Mrs. Janet Kengott,  
                            Gulf Middle School, New Port Richey, FL

2004                Fundraising event for Alzheimer's Foundation

March-April 2006    Walk America, fundraiser for March of Dimes

## Academic References

Dr. Scott Hochwald, Department Chair  
Department of Mathematics and Statistics  
University of North Florida  
[shochwal@unf.edu](mailto:shochwal@unf.edu)  
904-620-2653

Dr. Donna Mohr, Professor  
Department of Mathematics and Statistics  
University of North Florida  
[dmohr@unf.edu](mailto:dmohr@unf.edu)  
904-620-2884

Dr. Ping Sa, Professor  
Department of Mathematics and Statistics  
University of North Florida  
[psa@unf.edu](mailto:psa@unf.edu)  
904-620-3729

Dr. Pali Sen, Professor, Graduate Advisor  
Department of Mathematics and Statistics  
University of North Florida  
[psen@unf.edu](mailto:psen@unf.edu)  
904-620-3724

Dr. William J. Wilson  
Professor Emeritus of Statistics  
[bwilson@unf.edu](mailto:bwilson@unf.edu)  
904-241-0923

## Professional Reference

Susan Scholl Avanesian, Director, Statistical Research, The Nielsen Company  
[Susan.scholl@nielsen.com](mailto:Susan.scholl@nielsen.com) 813-366-4385