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# **SAS/STAT® 9.3 User's Guide**

## **Introduction to Nonparametric Analysis**

### **(Chapter)**



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## Chapter 16

# Introduction to Nonparametric Analysis

### Contents

Overview: Nonparametric Analysis . . . . .	275
Testing for Normality . . . . .	276
Comparing Distributions . . . . .	276
One-Sample Tests . . . . .	276
Two-Sample Tests . . . . .	277
Comparing Two Independent Samples . . . . .	277
Comparing Two Related Samples . . . . .	278
Tests for $k$ Samples . . . . .	279
Comparing $k$ Independent Samples . . . . .	279
Comparing $k$ Dependent Samples . . . . .	280
Measures of Correlation and Associated Tests . . . . .	280
Obtaining Ranks . . . . .	281
Kernel Density Estimation . . . . .	281
References . . . . .	281

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## Overview: Nonparametric Analysis

In statistical inference, or hypothesis testing, the traditional tests are called *parametric tests* because they depend on the specification of a probability distribution (such as the normal) except for a set of free parameters. Parametric tests are said to depend on distributional assumptions. *Nonparametric tests*, on the other hand, do not require any strict distributional assumptions. Even if the data are distributed normally, nonparametric methods are often almost as powerful as parametric methods.

Many nonparametric methods analyze the ranks of a variable rather than the original values. Procedures such as PROC NPAR1WAY calculate the ranks for you and then perform appropriate nonparametric tests. However, there are some situations in which you use a procedure such as PROC RANK to calculate ranks and then use another procedure to perform the appropriate test. See the section “[Obtaining Ranks](#)” on page 281 for details.

Although the NPAR1WAY procedure is specifically targeted for nonparametric analysis, many other procedures also perform nonparametric analyses. Some general references on nonparametrics include Hollander and Wolfe (1999), Conover (1999), Gibbons and Chakraborti (1992), Hettmansperger (1984), Randles and Wolfe (1979), and Lehmann (1975).

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## Testing for Normality

Many parametric tests assume an underlying normal distribution for the population. If your data do not meet this assumption, you might prefer to use a nonparametric analysis.

Base SAS software provides several tests for normality in the UNIVARIATE procedure. Depending on your sample size, PROC UNIVARIATE performs the Kolmogorov-Smirnov, Shapiro-Wilk, Anderson-Darling, and Cramér-von Mises tests. For more information, see the chapter “The UNIVARIATE Procedure” in the *Base SAS Procedures Guide*.

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## Comparing Distributions

To test the hypothesis that two or more groups of observations have identical distributions, use the NPAR1WAY procedure, which provides empirical distribution function (EDF) statistics. The procedure calculates the Kolmogorov-Smirnov test, the Cramér-von Mises test, and, when the data are classified into only two samples, the Kuiper test. Exact  $p$ -values are available for the two-sample Kolmogorov-Smirnov test. To obtain these tests, use the EDF option in the PROC NPAR1WAY statement. See Chapter 64, “[The NPAR1WAY Procedure](#),” for details.

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## One-Sample Tests

Base SAS software provides two one-sample tests in the UNIVARIATE procedure: a sign test and the Wilcoxon signed rank test. Both tests are designed for situations where you want to make an inference about the location (median) of a population. For example, suppose you want to test whether the median resting pulse rate of marathon runners differs from a specified value.

By default, both of these tests examine the hypothesis that the median of the population from which the sample is drawn is equal to a specified value, which is zero by default. The Wilcoxon signed rank test requires that the distribution be symmetric; the sign test does not require this assumption. These tests can also be used for the case of two related samples; see the section “[Comparing Two Independent Samples](#)” on page 277 for more information.

These two tests are automatically provided by the UNIVARIATE procedure. For details, formulas, and examples, see the chapter “The UNIVARIATE Procedure” in the *Base SAS Procedures Guide*.



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## Two-Sample Tests

This section describes tests appropriate for two independent samples (for example, two groups of subjects given different treatments) and for two related samples (for example, before-and-after measurements on a single group of subjects). Related samples are also referred to as paired samples or matched pairs.

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### Comparing Two Independent Samples

SAS/STAT software provides several nonparametric tests for location and scale differences for two independent samples.

When you perform these tests, your data should consist of a random sample of observations from two different populations. Your goal is to compare either the location parameters (medians) or the scale parameters of the two populations. For example, suppose your data consist of the number of days in the hospital for two groups of patients: those who received a standard surgical procedure and those who received a new, experimental surgical procedure. These patients are a random sample from the population of patients who have received the two types of surgery. Your goal is to decide whether the median hospital stays differ for the two populations.

### Tests in the NPAR1WAY Procedure

The NPAR1WAY procedure provides the following location tests: Wilcoxon rank sum test (Mann-Whitney U test), median test, Savage test, and Van der Waerden (normal scores) test. Note that the Wilcoxon rank sum test can also be obtained from the FREQ procedure. PROC NPAR1WAY provides Hodges-Lehmann estimation of the location shift between two samples, including asymptotic (Moses) and exact confidence limits.

In addition, PROC NPAR1WAY produces the following tests for scale differences: Siegel-Tukey test, Ansari-Bradley test, Klotz test, and Mood test. PROC NPAR1WAY also provides the Conover test, which can be used to test for differences in both location and scale.

Additionally, PROC NPAR1WAY provides tests that use the input data observations as scores, enabling you to produce a wide variety of tests. You can construct any scores for your data with the DATA step, and then PROC NPAR1WAY computes the corresponding linear rank test. You can directly analyze the raw data this way, producing the permutation test known as Pitman's test.

When data are sparse, skewed, or heavily tied, the usual asymptotic tests might not be appropriate. In these situations, exact tests might be suitable for analyzing your data. The NPAR1WAY procedure can produce exact  $p$ -values for all of the two-sample tests for location and scale differences.

See Chapter 64, “[The NPAR1WAY Procedure](#),” for details, formulas, and examples of these tests.

## Tests in the FREQ Procedure

The FREQ procedure provides nonparametric tests that compare the location of two groups and that test for independence between two variables.

The situation in which you want to compare the location of two groups of observations corresponds to a table with two rows. In this case, the asymptotic Wilcoxon rank sum test can be obtained by using SCORES=RANK in the TABLES statement and by looking at either of the following:

- the Mantel-Haenszel statistic in the list of tests for no association. This is labeled as “Mantel Haenszel Chi-Square,” and PROC FREQ displays the statistic, the degrees of freedom, and the  $p$ -value. To obtain this statistic, specify the CHISQ option in the TABLES statement.
- the CMH statistic 2 in the section on Cochran-Mantel-Haenszel statistics. PROC FREQ displays the statistic, the degrees of freedom, and the  $p$ -value. To obtain this statistic, specify the CMH2 option in the TABLES statement.

When you test for independence, the question being answered is whether the two variables of interest are related in some way. For example, you might want to know if student scores on a standard test are related to whether students attended a public or private school. One way to think of this situation is to consider the data as a two-way table; the hypothesis of interest is whether the rows and columns are independent. In the preceding example, the groups of students would form the two rows, and the scores would form the columns. The special case of a two-category response (Pass/Fail) leads to a  $2 \times 2$  table; the case of more than two categories for the response (A/B/C/D/F) leads to a  $2 \times c$  table, where  $c$  is the number of response categories.

For testing whether two variables are independent, PROC FREQ provides Fisher’s exact test. For a  $2 \times 2$  table, PROC FREQ automatically provides Fisher’s exact test when you specify the CHISQ option in the TABLES statement. For a  $2 \times c$  table, use the FISHER option in the EXACT statement to obtain the test.

See Chapter 36, “The FREQ Procedure,” for details, formulas, and examples of these tests.

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## Comparing Two Related Samples

SAS/STAT software provides the following nonparametric tests for comparing the locations of two related samples:

- Wilcoxon signed rank test
- sign test
- McNemar’s test

The first two tests are available in the UNIVARIATE procedure, and the last test is available in the FREQ procedure. When you perform these tests, your data should consist of pairs of measurements for a random sample from a single population. For example, suppose your data consist of SAT scores for students before

and after attending a course on how to prepare for the SAT. The pairs of measurements are the scores before and after the course, and the students should be a random sample of students who attended the course. Your goal in analysis is to decide whether the median change in scores is significantly different from zero.

## Tests in the UNIVARIATE Procedure

By default, PROC UNIVARIATE performs a Wilcoxon signed rank test and a sign test. To use these tests on two related samples, perform the following steps:

1. In the DATA step, create a new variable that contains the differences between the two related variables.
2. Run PROC UNIVARIATE, using the new variable in the VAR statement.

See the chapter “The UNIVARIATE Procedure” in the *Base SAS Procedures Guide* for details and examples of these tests.

## Tests in the FREQ Procedure

The FREQ procedure can be used to obtain McNemar’s test, which is simply another special case of a Cochran-Mantel-Haenszel statistic (and also of the sign test). The AGREE option in the TABLES statement produces this test for  $2 \times 2$  tables, and exact  $p$ -values are also available for this test. See Chapter 36, “The FREQ Procedure,” for more information.

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# Tests for $k$ Samples

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## Comparing $k$ Independent Samples

One goal in comparing  $k$  independent samples is to determine whether the location parameters (medians) of the populations are different. Another goal is to determine whether the scale parameters for the populations are different. For example, suppose new employees are randomly assigned to one of three training programs. At the end of the program, the employees are given a standard test that provides a rating score of their job ability. The goal of analysis is to compare the median scores for the three groups and decide whether the differences are real or due to chance alone.

To compare  $k$  independent samples, either the NPARIWAY or the FREQ procedure provides a Kruskal-Wallis test. PROC NPARIWAY also provides the Savage, median, and Van der Waerden (normal scores) tests. In addition, PROC NPARIWAY produces the following tests for scale differences: Siegel-Tukey test, Ansari-Bradley test, Klotz test, and Mood test. PROC NPARIWAY also provides the Conover test, which can be used to test for differences in both location and scale. Note that you can obtain exact  $p$ -values for all of these tests.

Additionally, you can specify the `SCORES=DATA` option to use the input data observations as scores. This enables you to produce a very wide variety of tests. You can construct any scores for your data with the `DATA` step, and then `PROC NPAR1WAY` computes the corresponding linear rank and one-way ANOVA tests. You can also analyze the raw data with the `SCORES=DATA` option; for two-sample data, this permutation test is known as Pitman's test.

See Chapter 64, “[The NPAR1WAY Procedure](#),” for details, formulas, and examples.

To produce a Kruskal-Wallis test in the `FREQ` procedure, use `SCORES=RANK` and the `CMH2` option in the `TABLES` statement. Then, look at the second Cochran-Mantel-Haenszel statistic (labeled “Row Mean Scores Differ”) to obtain the Kruskal-Wallis test. The `FREQ` procedure also provides the Jonckheere-Terpstra test, which is more powerful than the Kruskal-Wallis test for comparing  $k$  samples against ordered alternatives. The exact test is also available. In addition, you can obtain a ridit analysis, developed by Bross (1958), by specifying `SCORES=RIDIT` or `SCORES=MODRIDIT` in the `TABLES` statement in the `FREQ` procedure. See Chapter 36, “[The FREQ Procedure](#),” for more information.

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## Comparing $k$ Dependent Samples

Friedman's test enables you to compare the locations of three or more dependent samples. You can obtain Friedman's chi-square with the `FREQ` procedure by using the `CMH2` option and `SCORES=RANK` and by looking at the second CMH statistic in the output. For an example, see Chapter 36, “[The FREQ Procedure](#).” This chapter also contains formulas and other details about the CMH statistics. For a discussion of how to use the `RANK` and `GLM` procedures to obtain Friedman's test, see Ipe (1987).

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## Measures of Correlation and Associated Tests

The `CORR` procedure in Base SAS software provides several nonparametric measures of association and associated tests. It computes Spearman's rank-order correlation, Kendall's tau- $b$ , and Hoeffding's measure of dependence, and it provides tests for each of these statistics. `PROC CORR` also computes Spearman's partial rank-order correlation and Kendall's partial tau- $b$ . Finally, `PROC CORR` computes Cronbach's coefficient alpha for raw and standardized variables. This statistic can be used to estimate the reliability coefficient. For a general discussion of correlations, formulas, interpretation, and examples, see the chapter “[The CORR Procedure](#)” in the *Base SAS Procedures Guide*.

The `FREQ` procedure also provides some nonparametric measures of association: gamma, Kendall's tau- $b$ , Stuart's tau- $c$ , Somers'  $D$ , and the Spearman rank correlation. The output includes the measure, the asymptotic standard error, confidence limits, and the asymptotic test that the measure equals zero. Exact tests are also available for some of these measures. For more information, see Chapter 36, “[The FREQ Procedure](#).”

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## Obtaining Ranks

The primary procedure for obtaining ranks is the RANK procedure in Base SAS software. Note that the PRINQUAL and TRANSREG procedures also provide rank transformations. With all three of these procedures, you can create an output data set and use it as input to another SAS/STAT procedure or to the IML procedure. For more information, see the chapter “The RANK Procedure” in the *Base SAS Procedures Guide*. Also see Chapter 73, “The PRINQUAL Procedure,” and Chapter 93, “The TRANSREG Procedure.”

In addition, you can specify SCORES=RANK in the TABLES statement in the FREQ procedure. PROC FREQ then uses ranks to perform the analyses requested and generates nonparametric analyses.

For more discussion of the rank transform, see Iman and Conover (1979); Conover and Iman (1981); Hora and Conover (1984); Iman, Hora, and Conover (1984); Hora and Iman (1988); and Iman (1988).

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## Kernel Density Estimation

The KDE procedure performs either univariate or bivariate kernel density estimation. Statistical *density estimation* involves approximating a hypothesized probability density function from observed data. *Kernel density estimation* is a nonparametric technique for density estimation in which a known density function (the kernel) is averaged across the observed data points to create a smooth approximation.

PROC KDE uses a Gaussian density as the kernel, and its assumed variance determines the smoothness of the resulting estimate. PROC KDE outputs the kernel density estimate to a SAS data set, which you can then use with other procedures for plotting or analysis. PROC KDE also computes a variety of common statistics, including estimates of the percentiles of the hypothesized probability density function.

For more information, see Chapter 47, “The KDE Procedure.”

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# Index

## C

- comparing
  - dependent samples (Introduction to Nonparametric Analysis), [278](#), [280](#)
  - distributions (Introduction to Nonparametric Analysis), [276](#)
  - independent samples (Introduction to Nonparametric Analysis), [277](#), [279](#)
- CORR procedure
  - Introduction to Nonparametric Analysis, [280](#)

## E

- empirical distribution function
  - tests (Introduction to Nonparametric Analysis), [276](#)

## F

- Fisher's exact test
  - Introduction to Nonparametric Analysis, [278](#)
- FREQ procedure
  - Introduction to Nonparametric Analysis, [278–280](#)
  - SCORES=RANK (Introduction to Nonparametric Analysis), [278](#)
- Friedman's test
  - Introduction to Nonparametric Analysis, [280](#)

## K

- KDE procedure
  - Introduction to Nonparametric Analysis, [281](#)
- Kruskal-Wallis test
  - Introduction to Nonparametric Analysis, [280](#)

## M

- McNemar's test
  - Introduction to Nonparametric Analysis, [279](#)

## N

- nonparametric measures of association
  - Introduction to Nonparametric Analysis, [280](#)
- nonparametric tests
  - Introduction to Nonparametric Analysis, [275](#)

- normality
  - testing for (Introduction to Nonparametric Analysis), [276](#)

- NPAR1WAY procedure
  - Introduction to Nonparametric Analysis, [275–277](#), [279](#)

## R

- rank scores
  - Introduction to Nonparametric Analysis, [278](#), [281](#)

## S

- sign test
  - Introduction to Nonparametric Analysis, [279](#)

## U

- UNIVARIATE procedure
  - Introduction to Nonparametric Analysis, [276](#), [279](#)

## W

- Wilcoxon signed rank test
  - Introduction to Nonparametric Analysis, [279](#)





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