

testforDEP: An R Package for Modern Distribution-free Tests and Visualization Tools for Independence

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Abstract This article introduces **testforDEP**, a portmanteau R package implementing for the first time several modern tests and visualization tools for independence between two variables. While classical tests for independence are in the base R packages, there have been several recently developed tests for independence that are not available in R. This new package combines the classical tests including Pearson's product moment correlation coefficient method, Kendall's τ rank correlation coefficient method and Spearman's ρ rank correlation coefficient method with modern tests consisting of an empirical likelihood based test, a density-based empirical likelihood ratio test, Kallenberg data-driven test, maximal information coefficient test, Hoeffding's independence test and the continuous analysis of variance test. For two input vectors of observations, the function `testforDEP` provides a common interface for each of the tests and returns test statistics, corresponding p values and bootstrap confidence intervals as output. The function `AUK` provides an interface to visualize Kendall plots and computes the area under the Kendall plot similar to computing the area under a receiver operating characteristic (ROC) curve.

Introduction

In this article, we present the **testforDEP** R package, a package for testing dependence between variables. Since in nonparametric settings there are no most powerful tests for independence, it is important to be able to implement various reasonable independence tests tuned for different classes of alternatives. This package addresses a need for implementing *both* classical and novel tests of independence in a single easy to use function. The function `cor.test` offered in the base R package gives classical tests for association/correlation between two samples, using the Pearson product moment correlation coefficient (Pearson, 1920), Kendall τ rank correlation coefficient (Kendall, 1938) and Spearman ρ rank correlation coefficient (Spearman, 1904). The function `cor.test` is helpful to test for independence between two samples when the samples are linearly dependent or monotonically associated. However the function `cor.test` is less powerful to detect general structures of dependence between two random variables, including non-linear and/or random-effect dependence structures. Many modern statistical methodologies have been proposed to detect these general structures of dependence. These methods include an empirical likelihood based test (Einmahl and McKeague, 2003), a density-based empirical likelihood ratio test for independence (Vexler et al., 2014), data-driven rank test for independence (Kallenberg and Ledwina, 1999), maximal information coefficient (Reshef et al., 2011) and a continuous analysis of variance test (Wang et al., 2015). These methods are useful to detect complex structures of dependence and until now there were no R packages available that implement these modern tests.

We propose the new package **testforDEP**, combining both classical and modern tests. The package **testforDEP** also provides dependence visualization tools such as the Kendall plot with the area under Kendall plot (Vexler et al., 2017) which previously has not been available in R packages. Moreover, we develop an exact test based on the maximal information coefficient to detect dependence between two random variable and we perform a power analysis for these different tests. The **testforDEP** package is available from the Comprehensive R Archive Network and also available for download at the author's department webpage.

We will focus on tests of bivariate independence of two random variables X and Y where we have n sample measurements or observations (X_1, X_2, \dots, X_n) and (Y_1, Y_2, \dots, Y_n) , respectively. If X and Y have cumulative distribution functions $F_X(x)$ and $F_Y(y)$ and probability density functions $f_X(x)$ and $f_Y(y)$ we say X and Y are independent if and only if the combined random variable (X, Y) has a joint cumulative distribution function $F(x, y) = F_X(x)F_Y(y)$ or equivalently, if the joint density exists, $f(x, y) = f_X(x)f_Y(y)$ for all $x, y \in \mathbb{R}$. We are interested in testing the null hypothesis:

$$H_0 : X \text{ and } Y \text{ are independent,} \quad (1)$$

which is equivalent to

$$H_0 : F(x, y) = F_X(x)F_Y(y) \text{ for all } x, y \in \mathbb{R}. \quad (2)$$

We note there are no most powerful testing strategies in this setting. Thus a strategy for choosing a

test depends on the type of correlation that a user is trying to detect. The following sections detail the different tests for independence, outline the components of the **testforDEP** package and provides real data examples demonstrating the power of the modern methods to detect nonlinear dependence. Finally, we conclude with a brief summary and future directions.

Classical tests of independence

In the following subsections we outline the classical tests of independence.

Pearson product moment correlation coefficient

The Pearson product-moment correlation coefficient γ is a well known measure of linear correlation (or dependence) between two random variables with a full presentation in [Pearson \(1920\)](#) and [Hauke and Kossowski \(2011\)](#). Using the standard Pearson estimator (denoted $\hat{\gamma}$ we have that $T_{\hat{\gamma}}$ asymptotically follows a t distribution with $n - 2$ degrees of freedom under independence. Accordingly, a size α rejection rule is:

$$|T_{\hat{\gamma}}| > t_{1-\alpha/2}, \quad (3)$$

where $t_{1-\alpha/2}$ is the $1 - \alpha/2$ quantile for the t distribution with $n - 2$ degree of freedom. Advantages of the Pearson test are that it is simple to execute, has high power to detect linear dependency and also when the underlying data are normally distributed in which it also has the form of a maximum likelihood estimator. A weakness of the Pearson test is that it has very weak power to detect dependency that is not characterized by first moments and is often not powerful in many nonparametric settings. For example, if X_i is a normally distributed random variable and $Y_i = 1/X_i$ then the Pearson test will have very lower power to detect this structure (see, [Miecznikowski et al. \(2017\)](#)).

Kendall rank correlation coefficient

The Kendall rank correlation coefficient τ is a well known method proposed in [Kendall \(1938\)](#) as a nonparametric measure of monotonic association between two variables. Using the standard estimator $\hat{\tau}$, the test statistic Z_{τ} is given by:

$$Z_{\tau} = \frac{3\tau\sqrt{n(n-1)}}{\sqrt{2(2n+5)}}, \quad (4)$$

where Z_{τ} approximately follows a standard normal distribution under independence. A level α rejection rule for the null hypothesis is as follows:

$$|Z_{\tau}| > z_{1-\alpha/2} \quad (5)$$

where $z_{1-\alpha/2}$ is $1 - \alpha/2$ quantile for a standard normal distribution. A weakness of the Kendall rank correlation coefficient test is that it has low power to detect non-monotonic dependency structures.

Spearman rank correlation coefficient

Spearman's rank correlation coefficient ρ proposed by [Spearman \(1904\)](#) is a nonparametric measure of statistical dependence between two variables. Spearman's rank correlation measures the monotonic association between two variables ([Spearman, 1904](#); [Hauke and Kossowski, 2011](#)). The statistic ρ is defined as:

$$\rho = 1 - \frac{6\sum_{i=1}^n d_i^2}{n(n^2-1)}, \quad d_i = R_i - S_i, \quad (6)$$

where R_i, S_i are the ranks of X_i and Y_i , respectively. Note $\rho = 0$ suggests X and Y are independent. To conduct a test for statistical independence under the null hypothesis, we use the test statistic T_{ρ} defined as:

$$T_{\rho} = \rho\sqrt{\frac{n-2}{1-\rho^2}}, \quad (7)$$

which is distributed approximately as a Student's t distribution with $n - 2$ degrees of freedom under null hypothesis. Accordingly, a level α rejection rule is:

$$|T_{\rho}| > t_{1-\alpha/2}. \quad (8)$$

Similar to the Kendall rank correlation coefficient, a weakness of the Spearman rank correlation coefficient test is that it has low power to detect non-monotonic dependency structures.

Hoeffding’s test for independence

Hoeffding’s test for dependence is proposed in Hoeffding (1948) as a test for two random variables with continuous distribution functions. Hoeffding’s D is a nonparametric measure of the distance between joint distribution, $F(x, y)$ and product of marginal distributions, $F_X(x)F_Y(y)$ (Harrell Jr and Dupont, 2006). The coefficient D is defined as:

$$D(x, y) = F(x, y) - F_X(x)F_Y(y). \tag{9}$$

We can also define Δ as:

$$\Delta = \Delta(F) = \int D^2(x, y)dF(x, y), \tag{10}$$

where F is the joint distribution of X and Y and the integral is over \mathbb{R}^2 .

We denote Ω' as the class of X, Y 's such that their joint density function $F(x, y)$ is continuous. Denote Ω'' as the class of X, Y 's such that their joint and marginal probability density functions are continuous. It has been shown that if $F(x, y)$ belongs to Ω'' , $\Delta(F) = 0 \iff D(x, y) = 0$. The random variables X and Y are independent if and only if $D(x, y) = 0$.

It can be shown that D ranges between $-\frac{1}{60}$ and $\frac{1}{30}$ where larger values of D suggest dependence. An estimator of D , \hat{D} is defined as:

$$\hat{D}(x, y) = \hat{F}(x, y) - \hat{F}_X(x)\hat{F}_Y(y). \tag{11}$$

We use \hat{D} as the test statistic and note that it only depends on the rank order of observations (Hoeffding, 1948). For computing the test statistic \hat{D} , we use the R package **Hmisc** (Harrell Jr et al., 2017). Note the returned test statistic \hat{D}' is 30 times the original \hat{D} in Hoeffding (1948). A size α test can be given by:

$$\hat{D}' > C_\alpha, \tag{12}$$

where C_α is a size α critical value.

Due to the limiting computing tools available for the original publication in 1948, the author only provided cutoff tables for small sample sizes. With advanced computing power, we compute the C_α cutoffs for $n = 10, 20, 50, 100, 200, 500$ in Table 1.

	$n = 10$	$n = 20$	$n = 50$	$n = 100$	$n = 200$	$n = 500$
$\alpha = 0.01$	0.2976	0.1145	0.0377	0.0191	0.0086	0.0037
$\alpha = 0.05$	0.1548	0.0589	0.0209	0.0098	0.0045	0.0020
$\alpha = 0.1$	0.0952	0.0378	0.0131	0.0061	0.0028	0.0013
$\alpha = 0.2$	0.0437	0.0184	0.0060	0.0028	0.0011	0.0006
$\alpha = 0.8$	-0.0635	-0.0232	-0.0078	-0.0037	-0.0018	-0.0007
$\alpha = 0.9$	-0.0794	-0.0294	-0.0097	-0.0045	-0.0021	-0.0008

Table 1: Hoeffding cutoff values for \hat{D}' based on 5000 Monte Carlo simulations.

We note this test is not as powerful as Pearson’s test when the dependency is linear.

Modern tests of independence

In the following subsections we outline the modern tests of independence.

Density-based empirical likelihood ratio test for independence

A density-based empirical likelihood ratio test is proposed in Vexler et al. (2014) as a nonparametric test of dependence for two variables. Following Vexler et al. (2014), to test the null hypothesis we use the test statistic VT_n defined as:

$$VT_n = \max_{0.5n^{\beta_2} \leq m \leq \gamma_n} \max_{0.5n^{\beta_2} \leq r \leq \gamma_n} \prod_{i=1}^n \frac{n\tilde{\Delta}_i(m, r)}{2m}, \tag{13}$$

where $\gamma_n = \min(n^{0.9}, n/2)$, $0.75 < \beta_2 < 0.9$ and $\tilde{\Delta}_i(m, r)$ is defined as,

$$\tilde{\Delta}_i(m, r) \equiv \frac{\hat{F}(X_{(s_i+r)}, Y_{(i+m)}) - \hat{F}(X_{(s_i-r)}, Y_{(i+m)}) - \hat{F}(X_{(s_i+r)}, Y_{(i-m)}) + \hat{F}(X_{(s_i-r)}, Y_{(i-m)}) + n^{-\beta_1}}{\hat{F}_X(X_{(s_i+r)}) - \hat{F}_X(X_{(s_i-r)})}, \quad (14)$$

where \hat{F} is the empirical joint distribution of X, Y and $Y_{(1)} \leq Y_{(2)} \leq \dots \leq Y_{(n)}$ are the order statistics of Y_1, Y_2, \dots, Y_n and $X_{t(i)}$ is the concomitant of the i th order statistic defined in David and Nagaraja (1970). \hat{F}_X is the empirical marginal distribution of X , s_i is the integer number such that $X_{(s)} = X_{t(i)}$, $\beta_1 \in (0, 0.5)$.

The statistic VT_n reaches its maximum with respect to $m \geq 0.5n^{\beta_2}$ and $r \geq 0.5n^{\beta_2}$ at $m = 0.5n^{\beta_2}$ and $r = 0.5n^{\beta_2}$ (Vexler et al., 2014). Thus, we simplify (13) to

$$VT_n = \prod_{i=1}^n n^{1-\beta_2} \tilde{\Delta}_i([0.5n^{\beta_2}], [0.5n^{\beta_2}]), \quad (15)$$

where the function $[x]$ denotes the nearest integer to x . Accordingly, a size α rejection rule of the test is given by:

$$\log(VT_n) > C_\alpha, \quad (16)$$

where C_α is an α -level test threshold. It is established in Vexler et al. (2014) that VT_n is distribution free under (1) and the critical values C_α are estimated by 50,000 Monte Carlo simulations from $X_1, \dots, X_n \sim Uniform[0, 1]$ and $Y_1, \dots, Y_n \sim Uniform[0, 1]$.

This test is very powerful for many nonparametric alternatives as it is designed to approximate corresponding nonparametric likelihood ratios, however, when the dependency is linear with normal data other methods such as Pearson and Spearman tests will outperform this method.

Kallenberg data-driven test for independence

Kallenberg and Ledwina (1999) propose two data-driven rank tests for independence, $TS2$ and V . The $TS2$ statistic uses the intermediate statistic T_k defined as:

$$T_k = \sum_{j=1}^k \left\{ \frac{1}{\sqrt{n}} \sum_{i=1}^n b_j \left(\frac{R_i - \frac{1}{2}}{n} \right) b_j \left(\frac{S_i - \frac{1}{2}}{n} \right) \right\}^2, \quad (17)$$

where b_j denotes the j th orthonormal Legendre polynomial. The selection of the order k in T_k is done by the modified Schwarz's rule, given by

$$S2 = \min\{1 \leq k \leq d(n), T_k - k \log n \geq T_j - j \log n, j = 1, \dots, d(n)\}, \quad (18)$$

where $d(n)$ is a sequence of numbers tending to infinity as $n \rightarrow \infty$. The test statistic is,

$$TS2 = \sum_{j=1}^{S2} \left\{ \frac{1}{\sqrt{n}} \sum_{i=1}^n b_j \left(\frac{R_i - \frac{1}{2}}{n} \right) b_j \left(\frac{S_i - \frac{1}{2}}{n} \right) \right\}^2. \quad (19)$$

It is reported in Kallenberg and Ledwina (1999) that there is almost no change in the critical value of $TS2$ for $d(n) > 2$. By default, we choose $d(n) = 4$. The decision rule to reject the null hypothesis in (2) is

$$TS2 > C_\alpha, \quad (20)$$

where C_α is an α -level test threshold.

In Kallenberg and Ledwina (1999) the $TS2$ test statistic in (19) is called the "diagonal" test statistic and the other test statistic, V is called the "mixed" statistic due to the fact that it involves "mixed" products. To derive the V statistic, we only consider the case $d(n) = 2$ and have sets of indexes $\{(1, 1)\}, \{(1, 1), (i, j)\}$, where $(i, j) \neq (1, 1)$. Let Λ be one of these sets and define

$$T_\Lambda = \sum_{(r,s) \in \Lambda} V(r, s), \quad (21)$$

where

$$V(r, s) = \left\{ \frac{1}{\sqrt{n}} \sum_{i=1}^n b_r \left(\frac{R_i - \frac{1}{2}}{n} \right) b_s \left(\frac{S_i - \frac{1}{2}}{n} \right) \right\}^2. \quad (22)$$

Letting $|\Lambda|$ denote the cardinality of Λ , we now search for a model, say $\Lambda^{(max)}$, for which $T_\Lambda - |\Lambda| \log n$

is maximized. Having obtained $\Lambda^{(max)}$, the second test statistic of (2) is

$$V = T_{\Lambda^{(max)}}. \quad (23)$$

It can be easily seen that the test statistic V can be rewritten (for $d(n) = 2$) in the simple form,

$$V = \begin{cases} V(1,1) & , \text{if } \max \{V(1,2), V(2,1), V(2,2)\} < \log n \\ V(1,1) + \max \{V(1,2), V(2,1), V(2,2)\} & , \text{otherwise.} \end{cases}$$

A size α rejection rule for the test is given by

$$V > C_\alpha, \quad (24)$$

where C_α is a size α critical value.

This test is very powerful when data are from an exponential family, however the statistic is rather complicated and a required assumption is that the data distributions belong to semiparametrically defined families.

Maximal information coefficient

The maximal information coefficient (MIC) proposed in Reshef et al. (2011) is a measure of strength of the linear and non-linear association between two variables X and Y . The maximal information coefficient uses binning as a means to apply mutual information on continuous random variables. Defining \mathcal{D} as a finite set of ordered pairs, we can partition the x -values of \mathcal{D} into x bins and the y -values of \mathcal{D} into y bins, allowing empty bins. We call such partition an x -by- y grid, denoted G . For a fixed \mathcal{D} , different grids G results in different distributions $\mathcal{D}|G$. The MIC of a set \mathcal{D} of two-variable data with sample size n and grid size less than $B(n)$ is defined as:

$$MIC(\mathcal{D}) = \max_{xy < B(n)} \{M(\mathcal{D})_{x,y}\}, \quad (25)$$

where x and y are observed values of variables X and Y , $\omega_{(1)} < B(n) \leq o(n^{1-\epsilon})$ for some $0 < \epsilon < 1$. Note $M(\mathcal{D})_{x,y}$ is called the characteristic matrix of a set \mathcal{D} of two-variable data x, y and defined as:

$$M(\mathcal{D})_{x,y} = \frac{I^*(\mathcal{D}, x, y)}{\log \min\{x, y\}}, \quad (26)$$

where $I^*(\mathcal{D}, x, y)$ is defined as:

$$I^*(\mathcal{D}, x, y) = \max I(\mathcal{D}|G), \quad (27)$$

for a finite set $\mathcal{D} \subset \mathbb{R}^2$ and positive integers x, y . We define the mutual information of two discrete random variables X and Y as:

$$I(\mathcal{D}|G) = \sum_{y \in Y} \sum_{x \in X} \hat{F}(x, y) \log \left(\frac{\hat{F}(x, y)}{\hat{F}_X(x) \hat{F}_Y(y)} \right), \quad (28)$$

The MIC statistic in (25) is computed using the R package `minerva` (see Albanese et al. (2013)). To our knowledge there is no hypothesis tests published to detect general structures of dependence based on MIC. We use an approach similar to the one in Simon and Tibshirani (2014) to develop an exact test based on the MIC statistic. A size α MIC test can be given by,

$$MIC(\mathcal{D}) > C_\alpha \quad (29)$$

where C_α is a size α critical value. To evaluate our approach, we simulated 5000 Monte Carlo sets of independent random variables X and Y of size n from standard normal distribution, exponential distribution and reverse of the standard normal distribution. The cutoff results are shown in Table 2. Regardless of the data distribution, the cutoff values for a given sample size are very similar.

It has been noted in Simon and Tibshirani (2014) that the MIC approach has serious power deficiencies and when used for large-scale exploratory analysis will result in too many false positives.

Empirical likelihood based test for independence

An empirical likelihood based test is proposed by Einmahl and McKeague (2003). The approach is via localizing the empirical likelihood with one or more "time" variables implicit in the given null hypothesis and then constructing an omnibus test statistic by integrating the log-likelihood ratio over

	$n = 10$	$n = 35$	$n = 75$	$n = 100$
	N E RN	N E RN	N E RN	N E RN
$\alpha = 0.01$	0.61 0.61 0.61	0.50 0.52 0.50	0.38 0.37 0.38	0.33 0.33 0.33
$\alpha = 0.05$	0.61 0.61 0.61	0.43 0.43 0.43	0.33 0.33 0.33	0.30 0.30 0.30
$\alpha = 0.1$	0.61 0.61 0.61	0.41 0.40 0.41	0.31 0.31 0.31	0.28 0.28 0.28
$\alpha = 0.5$	0.24 0.24 0.24	0.31 0.30 0.31	0.25 0.25 0.25	0.23 0.24 0.23
$\alpha = 0.75$	0.24 0.24 0.24	0.27 0.26 0.27	0.23 0.23 0.23	0.21 0.21 0.21
$\alpha = 0.9$	0.12 0.12 0.12	0.24 0.23 0.24	0.21 0.21 0.21	0.20 0.20 0.20
$\alpha = 0.95$	0.12 0.12 0.12	0.23 0.22 0.23	0.20 0.20 0.20	0.19 0.19 0.19
$\alpha = 0.99$	0.11 0.11 0.11	0.20 0.20 0.20	0.18 0.18 0.18	0.17 0.17 0.17

Table 2: Cutoff values from 5000 Monte Carlo simulations for a normal distribution (N), exponential distribution (E) and reverse normal distribution (RN).

those variables. We first consider a null hypothesis,

$$H_0 : F_X = F_0, \tag{30}$$

where F_0 is a fully specified distribution function. We define the localized empirical likelihood ratio $R(x)$ as:

$$R(x) = \frac{\sup\{L(\tilde{F}_X) : \tilde{F}_X(x) = F_0(x)\}}{\sup\{L(\tilde{F}_X)\}}, \tag{31}$$

where \tilde{F} is an arbitrary distribution function, $L(\tilde{F}_X) = \prod_{i=1}^n (\tilde{F}_X(X_i) - \tilde{F}_X(X_i-))$. The supremum in the denominator is achieved when $\tilde{F} = \hat{F}$, the empirical distribution function. While the supremum in the numerator is attained by putting mass $F_0/(n\hat{F}(x))$ on each observation up to and including x and mass $(1 - F_0(x))/(n(1 - \hat{F}(x)))$ on each observation beyond x (Einmahl and McKeague, 2003). This gives the log localized empirical likelihood ratio:

$$\log R(x) = nF(x) \log \frac{F_0(x)}{\hat{F}(x)} + n(1 - \hat{F}(x)) \log \frac{1 - F_0(x)}{1 - \hat{F}(x)}. \tag{32}$$

Note that $0 \log(a/0)$ is defined as 0. For an independence test, the local likelihood ratio test statistic is:

$$R(x, y) = \frac{\sup\{L(\tilde{F}) : \tilde{F}(x, y) = \tilde{F}_X(x)\tilde{F}_Y(y)\}}{\sup\{L(\tilde{F})\}}, \tag{33}$$

for $(x, y) \in \mathbb{R}^2$, with $L(\tilde{F}) = \prod_{i=1}^n \tilde{P}(\{X_i\})$, where \tilde{P} is the probability measure corresponding to \tilde{F} . The log local likelihood ratio test statistic is then:

$$\begin{aligned} \log R(x, y) = & n\hat{P}(A_{11}) \log \frac{\hat{F}_X(x)\hat{F}_Y(y)}{\hat{P}(A_{11})} \\ & + n\hat{P}(A_{12}) \log \frac{\hat{F}_X(x)(1 - \hat{F}_Y(y))}{\hat{P}(A_{12})} \\ & + n\hat{P}(A_{21}) \log \frac{(1 - \hat{F}_X(x))\hat{F}_Y(y)}{\hat{P}(A_{21})} \\ & + n\hat{P}(A_{22}) \log \frac{(1 - \hat{F}_X(x))(1 - \hat{F}_Y(y))}{\hat{P}(A_{22})}, \end{aligned} \tag{34}$$

where \hat{P} is the empirical measure of joint probability and

$$\begin{aligned} A_{11} &= (-\infty, x] \times (-\infty, y], \\ A_{12} &= (-\infty, x] \times (y, \infty), \\ A_{21} &= (x, \infty) \times (-\infty, y], \\ A_{22} &= (x, \infty) \times (y, \infty). \end{aligned} \tag{35}$$

The test statistic T_{el} is defined as:

$$T_{el} = -2 \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \log R(x, y) d\hat{F}_X(x)\hat{F}_Y(y), \tag{36}$$

where T_{el} is distribution-free. We reject H_0 when

$$T_{el} > C_\alpha, \quad (37)$$

where C_α is a size α critical value.

This test is characterized by moments and is very powerful for many nonparametric alternatives. However, when the dependency is linear with normally distributed data, this test is outperformed by Pearson and Spearman tests.

Kendall plot and area under Kendall plot

The Kendall plot, also called K-plot, is a visualization of dependence in a bivariate random sample. It is proposed in Genest and Boies (2012). Similar to a Chi-plot which detects association in random samples from continuous bivariate distributions, the K-plot adapts the concept of a probability plot to detect dependence.

The horizontal axis in a K-plot, $W_{i:n}$ is the expectation of the i th order statistics in a random sample of size n from the distribution K_0 of the H_i (defined below) under the null hypothesis of independence. (Genest and Boies, 2012). $W_{i:n}$ can be computed as:

$$W_{i:n} = n \binom{n-1}{i-1} \int_0^1 w \{K_0(w)\}^{i-1} \times \{1 - K_0(w)\}^{n-i} dK_0(w), \quad (38)$$

for all $1 \leq i \leq n$. Note K_0 is given as:

$$K_0(w) = w - w \log(w), 0 \leq w \leq 1. \quad (39)$$

The vertical axis is the sorted H_i . Unlike $W_{i:n}$, H_i is computed base on information provided by data.

Note H_i is defined as:

$$H_i = \frac{1}{n-1} \sum_{i=1}^n \text{Ind}(X \leq X_i, Y \leq Y_i), \quad (40)$$

where Ind is indicator function.

Let $0 \leq p \leq 1$ then some properties of the K-plot are:

1. when $Y = X$, all points fall on curve $K^{-1}(p)$,
2. when $Y = -X$, all points fall on a horizontal line,
3. when X and Y are independent, the graph is linear.

The area under the Kendall plot (AUK) is proposed in Vexler et al. (2017) as an index to independence. It applies area-under-curve analysis and computes the area under the Kendall plot. Some properties are listed below:

1. when $Y = X$, $AUK = 0.75$,
2. when $Y = -X$, $AUK = 0$,
3. when X and Y are independent, $AUK = 0$.

Note $AUK = 0$ does not imply independence. The AUK is similar to computing the area under the curve (AUC) for a receiver operating curve (ROC). In an ROC curve the true positive rate (sensitivity) is plotted as a function of the false positive rate for different cut-off points. A large AUC (near 1) suggests a good prediction model whereas a small AUC (near 0.5) suggests a model that is no better than chance. Similarly, a large AUK suggests dependence while an AUK near 0 may be suggestive of independence and should be further examined using one of the proposed tests. Further, more complicated correlation patterns such as a mixture of positive and negative correlations as in Example 2 (see Data analysis examples) can be detected with the K-plot.

What is the package testforDEP

The R Package `testforDEP` includes two functions, `testforDEP()`, `AUK()` and one data frame, `LSAT`.

testforDEP

The function `testforDEP()` is the interface for the tests. The function `testforDEP()` takes two vectors X, Y as inputs and returns an S4 object containing the

1. test statistic,
2. p -value,
3. bootstrap confidence intervals.

The interface of `testforDEP()` is:

```
testforDEP(x, y, data, test = c("PEARSON", "KENDALL", "SPEARMAN",
  "VEXLER", "TS2", "V", "MIC", "HOEFFD", "EL"),
  p.opt = c("dist", "MC", "table"), num.MC = 10000,
  BS.CI = 0, rm.na = FALSE, set.seed = FALSE)
```

where x and y are two equal-length numeric vectors of input data. The parameter `data` is an alternative input that takes a data frame with two columns representing X and Y . When x or y are not provided, parameter `data` is taken as input. The parameter `test` specifies the hypothesis test to implement. A summary of the test options with the associated statistic returned is given below,

- "PEARSON", $T_{\hat{\gamma}}$,
- "KENDALL", Z_{τ} ,
- "SPEARMAN", T_{ρ} ,
- "VEXLER", $\log(VT_n)$,
- "TS2", TS_2 ,
- "V", V ,
- "MIC", $MIC(\mathcal{D})$,
- "HOEFFD", \hat{D} ,
- "EL", T_{el} .

Parameter `p.opt` is the option for computing p -values in which p -values can be computed by the asymptotic null distribution of the test statistic (applicable for Pearson, Kendall and Spearman only), by an exact method (applicable for all tests) or by pre stored simulated tables based on an exact method. By default, `p.opt = "MC"`. The parameter `num.MC` gives the Monte Carlo simulation number and will only be used when `p.opt = "MC"`. When `p.opt = "dist"` or `p.opt = "table"`, `num.MC` will be ignored. To balance accuracy and computation time, `num.MC` must $\in [100, 10000]$, with `num.MC = 10000` as default. The parameter `BS.CI` specifies a $1 - \alpha$ for bootstrap confidence intervals. When `BS.CI = 0`, the confidence intervals will not be computed. Parameter `rm.na` is a flag for removing rows with missing data. Parameter `set.seed` is a flag for setting the random number generator seed.

AUK

The function `AUK()` provides an interface for Kendall plots and AUK. It takes two vectors X , Y and returns a list containing:

1. AUK,
2. $W_{i:n}$,
3. sorted H_i ,
4. bootstrap confidence intervals.

The interface of `AUK()` is:

```
AUK(x, y, plot = FALSE, main = "Kendall plot", Auxiliary.line = TRUE,
  BS.CI = 0, set.seed = FALSE)
```

where x and y are two equal-length numeric vectors of input data. Parameter `plot` is a flag for drawing the Kendall plot. Parameter `main` determines the title of the plot. If `plot = FALSE`, `main` will be ignored. Parameter `Auxiliary.line` is a flag for auxiliary line. Parameter `BS.CI` specifies a $1 - \alpha$ for bootstrap confidence intervals. The bootstrap confidence intervals were produced using a non-parametric bootstrap procedure with a normal, pivotal and percentile based confidence interval obtained as described in Wasserman (2013). The bootstrap confidence intervals are on the scale of the test statistics that are returned from each test in `testforDEP`. When `BS.CI = 0`, confidence intervals will not be computed. Parameter `set.seed` is a flag for setting seed.

School	LSAT	GPA	School	LSAT	GPA	School	LSAT	GPA
1	622	3.23	28	632	3.29	56	641	3.28
2	542	2.83	29	587	3.16	57	512	3.01
3	579	3.24	30	581	3.17	58	631	3.21
4	653	3.12	31	605	3.13	59	597	3.32
5	606	3.09	32	704	3.36	60	621	3.24
6	576	3.39	33	477	2.57	61	617	3.03
7	620	3.10	34	591	3.02	62	637	3.33
8	615	3.40	35	578	3.03	63	572	3.08
9	553	2.97	36	572	2.88	64	610	3.13
10	607	2.91	37	615	3.37	65	562	3.01
11	558	3.11	38	606	3.20	66	635	3.30
12	596	3.24	39	603	3.23	67	614	3.15
13	635	3.30	40	535	2.98	68	546	2.82
14	581	3.22	41	595	3.11	69	598	3.20
15	661	3.43	42	575	2.92	70	666	3.44
16	547	2.91	43	573	2.85	71	570	3.01
17	599	3.23	44	644	3.38	72	570	2.92
18	646	3.47	45	545	2.76	73	605	3.45
19	622	3.15	46	645	3.27	74	565	3.15
20	611	3.33	47	651	3.36	75	686	3.50
21	546	2.99	48	562	3.19	76	608	3.16
22	614	3.19	49	609	3.17	77	595	3.19
23	628	3.03	50	555	3.00	78	590	3.15
24	575c	3.01	51	586	3.11	79	558	2.81
25	662	3.39	52	580	3.07	80	611	3.16
26	627	3.41	53	594	2.96	81	564	3.02
27	608	3.04	54	594	3.05	82	575	2.74
			55	560	2.93			

Table 3: LSAT data from [Efron and Tibshirani \(1994\)](#).

Data analysis examples

Here we present two data analysis example to demonstrate the utility of the `testforDEP` package. In the first example, the data are average law school admission test (LSAT) and grade point average (GPA) from 82 law schools (details described in [Efron and Tibshirani \(1994\)](#)). The data frame "LSAT" is available in `testforDEP` package. The aim is to determine the dependence between LSAT and GPA. Table 3 gives the data and a scatter plot is shown in Figure 1 (Top Left).

Figure 1 (Top Left) suggests a linear positive relationship between LSAT and GPA. To confirm this, we draw the Kendall plot and compute AUK (see Figure 1 (Top Right)). Figure 1 (Top Right) shows a curve above the diagonal and AUK of 0.665, both of which suggest a positive dependence.

Now consider the dependence tests provided in package `testforDEP`. Table 4 shows the test statistics and p -values. All tests, classical and modern, suggest dependence between LSAT and GPA. From this analysis, it is clear that LSAT and GPA variables are dependent.

To further examine this data and explore the comparable power of the modern methods, we also examine a subset of 15 randomly chosen points from the full dataset as shown in Figure 1 (Bottom Left). An analysis of this subset reveals significant p -values for the empirical likelihood, density based empirical likelihood and Kallenberg tests (see Table 4). The small p -values, especially for the density-based empirical likelihood method, indicate the power of modern methods to detect non linear dependence in small sample sizes. We further explore this point in the next example.

In the second example, we demonstrate the power of the modern methods to detect non-linear dependence. This example was originally published in [Rohrer et al. \(2004\)](#) and re-examined in [Chen et al. \(2010\)](#). It involves analyzing microarray expression data collected to identify critical genes in photoreceptor degeneration. The data in Figure 2 are from 2 genes (Pcp2 and Pla2g7) with each point representing another gene with its x -coordinate being the Euclidean distance from Pla2g7 and the y -coordinate as the Euclidean distance from Pcp2. The Euclidean distance is calculated from expression profiles between wild type (*wt*) and rod degeneration (*rd*) mice. The correlation shown

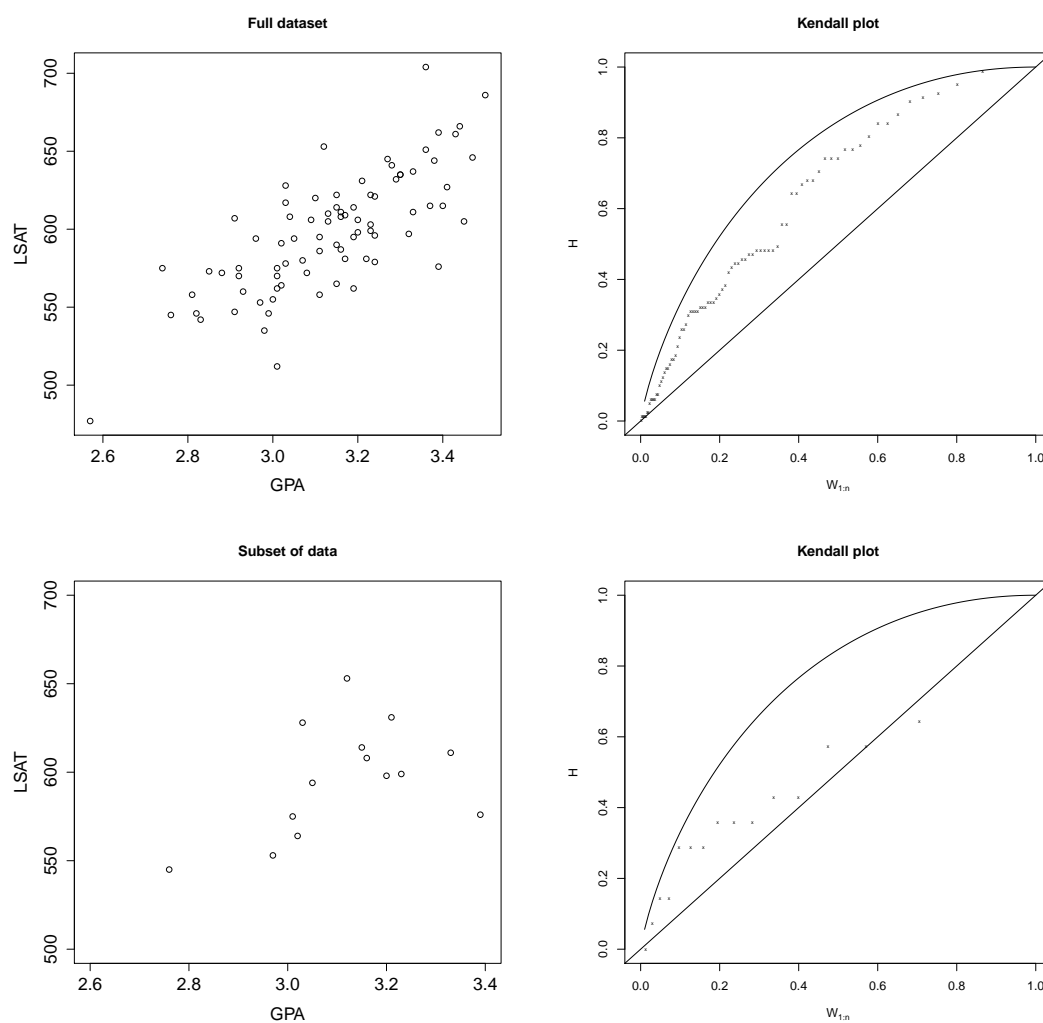


Figure 1: Top Left: Scatter plot based on data in Table 3. Top Right: Kendall plot of the full dataset. Bottom Left: A scatter plot of a subset of the LSAT/GPA data. Bottom Right: A Kendall plot of the subset of data.

test	Full Data		Subset Data	
	statistic	p-value	statistic	p-value
Pearson	10.46	< 0.0001	1.77	0.1074
Kendall	7.46	< 0.0001	69.00	0.0990
$\log(VT_n)$	65.70	< 0.0001	12.05	0.0067
TS_2	80.76	< 0.0001	3.16	0.2003
V	69.04	< 0.0001	8.51	0.0146
MIC	0.53	< 0.0001	0.38	0.0993
Hoeffding	0.22	< 0.0001	0.08	0.0658
T_{el}	13.64	< 0.0001	2.15	0.0238

Table 4: Example 1: Test results for the full LSAT/GPA data and for a randomly chosen subset of 15 data points.

test	statistic	p-value
Pearson	-1.015	0.3156
Kendall	-2.321	0.0196
Spearman	-2.900	0.0050
$\log(VT_n)$	140.554	< 0.0001
TS_2	13.347	0.0042
V	82.712	< 0.0001
MIC	0.666	< 0.0001
Hoeffding	0.085	< 0.0001
T_{el}	12.254	< 0.0001

Table 5: Example 2: Dependence test results for the microarray study with genes *Pla2g7* and *Pcp2* displayed in Figure 2 and published in Rohrer et al. (2004) with re-examination in Chen et al. (2010).

in Figure 2 measures the relationship between how the *Pla2g7* gene interacts with all the other genes vs. how the *Pcp2* gene interacts with all the other genes. From Figure 2 we see the genes are negatively correlated when their transformed levels are both less than 5. Otherwise, these genes are positively correlated. We proceed to analyze the data using the **testforDEP** package. The results are presented in Table 5. From this analysis, we see a large gain in power using the modern methods such as $\log(VT_n)$, TS_2 , V , MIC , $Hoeffding$, T_{el} compared to the traditional methods (Pearson, Kendall, Spearman). Taken together, these examples demonstrate the power advantage of using modern methods to detect nonlinear dependence while still maintaining comparable power to traditional methods in detecting linear dependence.

Conclusion

The R package **testforDEP** is a new package that allows users for the first time to analyze complex structures of dependence via modern test statistics and visualization tools. Moreover, a novel exact method based on the MIC measurement have been proposed in the package **testforDEP**. Future work is necessary to further develop a formal testing structure based on the MIC statistic. We note that users of this package should carefully consider the strengths and weaknesses of the proposed tests as outlined in each section when deciding what test to apply. Further, a topic for future work is to develop a complete set of consistent criteria to determine which test is most appropriate for a specific setting. We note extensive simulations comparing each of the tests is provided in Miecznikowski et al. (2017) which may help guide users to choose among the tests. Ultimately, we believe that the package **testforDEP** will help investigators identify dependence using the cadre of modern tests implemented to detect dependency.

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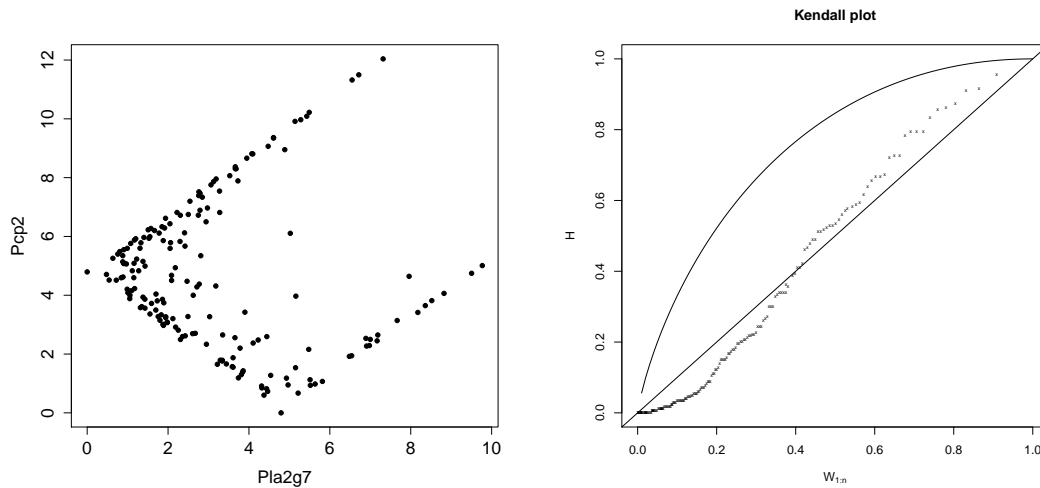


Figure 2: Left: Scatter plot of the transformed expression levels of Pla2g7 and Pcp2 genes studied in Chen et al. (2010). Right: Kendall plot of the dataset highlighting the negative correlation (points below $y = x$ line) for smaller expression values and positive dependence (points above $y = x$ line) for larger values.

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