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MANN-WHITNEY TEST FOR ASSOCIATED SEQUENCES

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Abstract. Let $\{X_1, \ldots, X_m\}$ and $\{Y_1, \ldots, Y_n\}$ be two samples independent of each other, but the random variables within each sample are stationary associated with one dimensional marginal distribution functions F and G, respectively. We study the properties of the classical Wilcoxon-Mann-Whitney statistic for testing for stochastic dominance in the above set up.

Key words and phrases: U-statistics, Mann-Whitney statistic, central limit theorem, associated random variables.