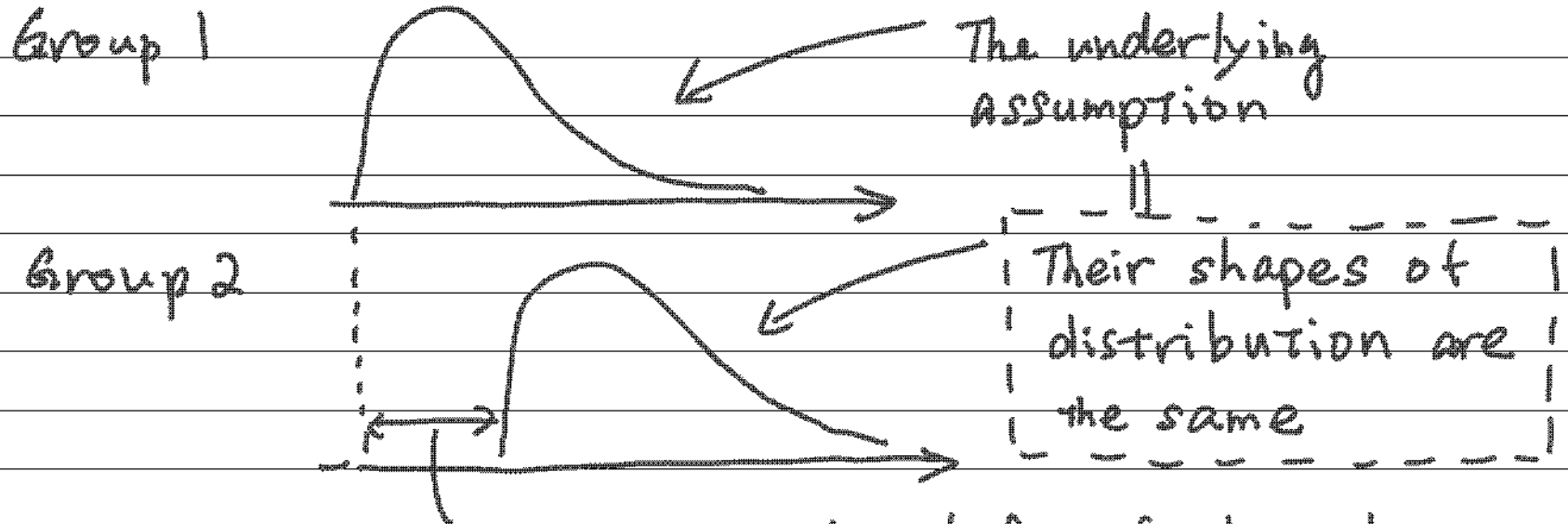


Limitations of Wilcoxon test

Note Title

11/21/2008

Wilcoxon test will compare "distributions as a whole."

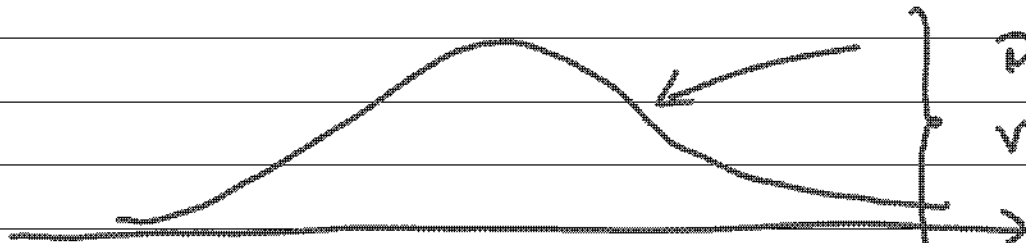


Thus, we can measure the shift of distribution

Wilcoxon test works best when the two distributions share the same shape.

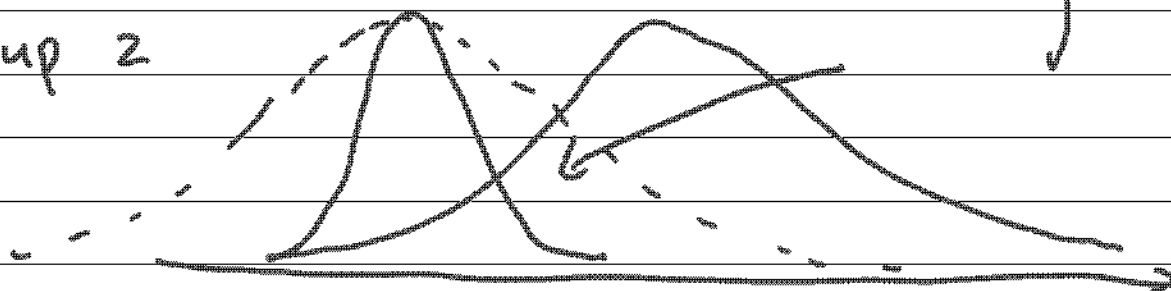
"parametric" vs. "nonparametric": Detecting the shift

Group 1



Different variability introduces a different shape.

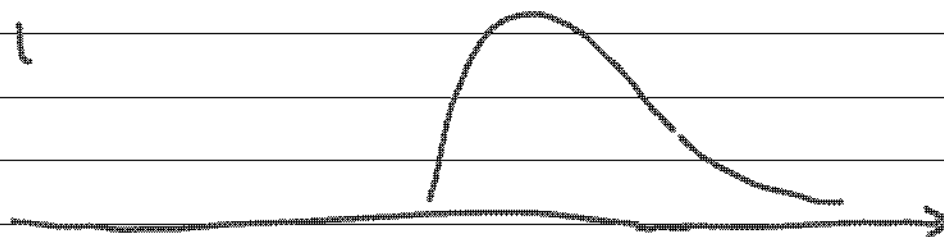
Group 2



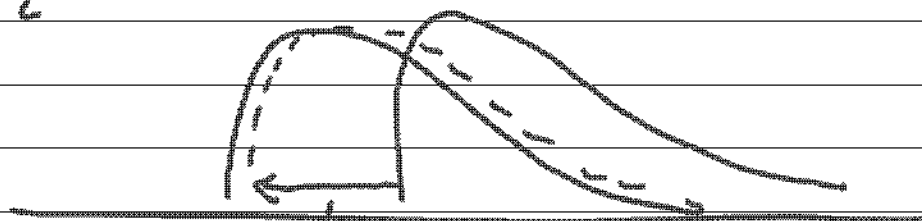
They are considered different.

They do not share the same shape. Thus, we cannot measure the shift. See below for the ideal case to measure the shift.

Group 1



Group 2



shift