

GRADUATE SEMINAR

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Distribution of Student's t and the Correlation Coefficient in Samples from Non-Normal Populations

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Wednesday, November 29, 2017

3:30 p.m.

Mathematics and Statistics Lounge, CW307.20

Abstract: The Student's t distribution is very important for the development of inference procedures about a population mean. One of the very important underlying assumptions of the t test statistic is the assumption of normality. During recent years, a considerable literature regarding the robustness and insensitivity of parametric statistics to violations of their underlying assumptions statistics has appeared.

In this lecture, I will explore the test of significance for the correlation coefficient when the assumption of normality is violated.