
testing Kendall's
tau for a large class of dependent sequences.

Sinda Ammous*¹

¹Mathématiques Appliquées Paris 5 – Université de Paris : UMR8145 – France

Résumé

Let $(X_i, Y_i)_{i \in \mathbb{Z}}$ be a stationary sequence of \mathbb{R}^2 -valued random variables. To test if X_1 and Y_1 are correlated,

*Intervenant