ROBUST TESTS AGAINST DEPENDENCE

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Abstract: When testing simple hypotheses $\bigotimes_{i=1}^{n} P_i$, $\bigotimes_{i=1}^{n} Q_i$ in a robust framework one usually considers neighbourhoods of P_i and Q_i in terms of ε-contamination or total variation, which are describable in terms of capacities. In the present paper we consider neighbourhoods which allow any departure from independence, but retain the marginals P_i, Q_i of the test problem, i.e. we consider the extreme case, where exact measurement of the components is possible but no assumptions can be made about the independence.

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