

On Zeros in the Sign and Signed Rank Test

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Abstract

The traditional method of deleting zero observations in the sign and signed rank tests are in many applications, the right answer to the wrong question. In these settings the zeros should play a role that favors the null hypothesis. This talk will emphasize ways to use the zeros in a conservative manner, but one that produces good power for the appropriate question. Particular emphasis is placed on two-tailed test settings, because a method of obtaining an appropriate p-value in these cases is less obvious.