

Rank and Sign Methods for Clustered and Multilevel Data

Denis Larocque*, Jaakko Nevalainen, Hannu Oja

Department of Management Sciences
HEC Montréal, 3000, chemin de la Côte-Sainte-Catherine,
Montréal (Québec), Canada

Tampere School of Public Health,
33014 University of Tampere, Finland

Tampere School of Public Health,
33014 University of Tampere, Finland

E-Mail: denis.larocque@hec.ca; jaakko.nevalainen@uta.fi; Hannu.Oja@uta.fi

Abstract: Situations involving cluster correlated data are often encountered in practice. A typical example is children clustered into schools. It is usually assumed that observations are possibly correlated within clusters and independent across clusters. Generalizations of classical rank and sign based methods for the case of clustered data have appeared in the literature recently. In this talk, I will provide a brief review on some of this work by focusing mainly on the one-sample estimation and testing problem for univariate and multivariate data. I will then present more details on some recent development dealing with multilevel (or hierarchical) data.