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## **Non- and semiparametric tests for conditional independence in two-way contingency tables**

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### **Abstract.**

The classical chi-square test of independence between two categorical variables  $R$  and  $S$  suffers from the implicitly assumed homogeneity of the population. Yet, some characteristics of each individual can be associated with  $R$  and  $S$ , and influence the dependence structure of the induced contingency table. Along this, a generalization of the chi-square test is proposed, testing for the conditional independence of  $R$  and  $S$  given a vector of covariates. The conditional distributions of  $R$  and  $S$  are nonparametrically estimated, and a divergence criterion is built. Also, to avoid the curse of dimensionality, semiparametric estimators, based on a Single-Index assumption, are proposed for these conditional distributions, and the test is adapted.