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I Muscoli, funzioni e Test-Kendall-Cap.7.pdf Author / Uploaded Paoly Palma . . The Kendall Tau Trend Test should be used for detecting spurious trends in sets of time series. It computes the same overall results as Trend test but the methodology is much more robust. It tests the serial correlation of a series with the residuals of the regression line. This procedure is reliable when the number of observations is not large. The two tests are related but the two methods are different. Instead of testing for the existence of a trend, the Trend test uses a different coefficient of determination to identify a linear relationship. If this coefficient is close to 1, it means that the data exhibit a strong linear relationship with the line. This test is based on the residuals obtained by regression analysis. The tests that use a value close to zero as a criterion are based on the autocorrelation of the residuals. {I Muscoli, funzioni e Test-Kendall-Cap.3.pdf} {I Muscoli, funzioni e Test-Kendall-Cap.6.pdf} {I Muscoli, funzioni e Test-Kendall-Cap.9.pdf} {I Muscoli, funzioni e Test-Kendall-Cap.2.pdf} {I Muscoli, funzioni e Test-Kendall-Cap.8.pdf} {I Muscoli, funzioni e Test-Kendall-Cap.4.pdf} {I Muscoli, funzioni e Test-Kendall-Cap.7.pdf} I Muscoli, funzioni e Test-Kendall-Cap.4.pdf Author / Uploaded Paoly Palma . . Trends tests are not recommended for time series in which the series have a strong serial correlation. When the number of observations is small, some of the series tend to have similar values which leads to high serial correlation. The serial correlation coefficient represents the fraction of the variance of a variable that can be predicted from the preceding values of the same variable. In general, the value is used as a measure of the strength of the serial correlation. However, to obtain reliable results, the number of observations should be greater than 5 2d92ce491b