In this talk, a consistent statistic is proposed to test whether two discrete random variables are independent. The test is based on a statistic of the Cramér—von Mises type constructed using the so-called empirical checkerboard copula. The test can be used for sparse contingency tables or tables whose dimension changes with sample size. The new statistic is compared in a power study to standard procedures for testing independence, including Pearson’s Chi-Squared and the Likelihood Ratio test. The new test turns out to be considerably more powerful than all its competitors in all scenarios considered. This talk will also include a brief mention of my current research in extreme value analysis.

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