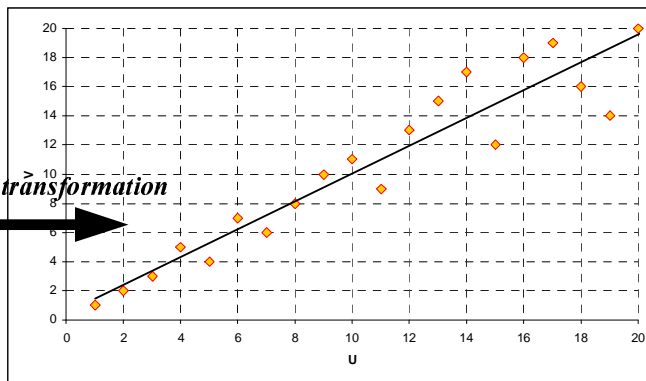
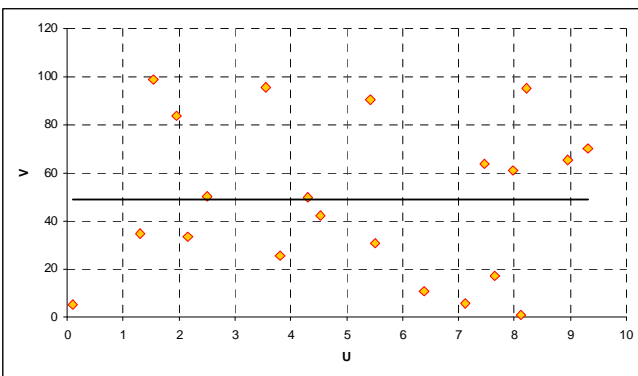


There is a monotonic relationship between U and V :
Spearman's correlation is a relevant measure of
dependency...

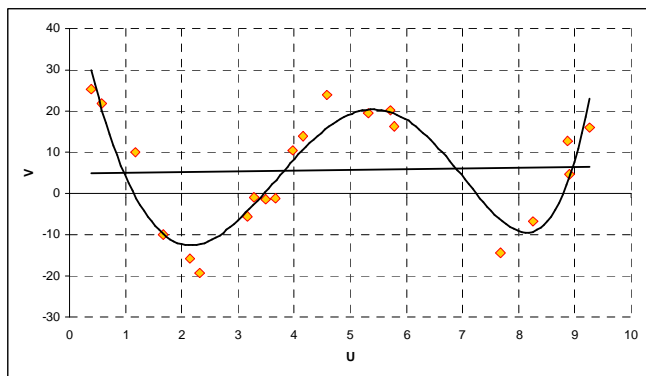
rank transformation



... because the rank transformation turns any monotonic
trend into a linear relation, for which Pearson's
correlation is relevant



In this case, the estimate of Spearman's correlation
coefficient is close to 0 because U and V are
independent



In this case, the estimate of Spearman's correlation
coefficient is close to 0 even though U and V are not
independent (this is because the non-monotonic trend
cannot be handled by Spearman's coefficient)