- We thank all the reviewers for their helpful comments and feedback.
- 2 To Reviewer 1 Relevance of application domains; distinctions between Sec.2 and 3. Quasi-(in)dependent data,
- 3 where one event occurs after another, are very common in many fields, e.g., biomedical studies, social sciences,
- 4 marketing analyses, etc. A test of Quasi-Independence (QI) thus has a broad range of practical applications.
- QI and Right-Censoring (RC) are very different data properties. Firstly, QI is a deterministic hard constraint ($X \le Y$),
- 6 while RC is a stochastic property of the data (incomplete observations). In this paper we solve the problem of testing
- 7 QI, giving a general solution in Sec.2. Additionally, since many real-life scenarios display RC (especially biomedical),
- 8 we extend our approach (given in Sec.2) to handle RC data (Sec.3). We will better emphasise the distinction in the final
- 9 version.
- Why a factorizing kernel? There are two reasons: (1) This choice is sufficient to solve the problem: our resulting \Re is c_0 -universal, and Theorem 4.2 shows power goes to 1 asymptotically, meaning our test correctly rejects the null
- 12 hypothesis for any dependency (with enough data). This is illustrated in our experiments on complex scenarios. (2) The
- resulting test statistic has a simple expression, Equation (7), which leads to a computationally efficient test.
- 14 Using a kernel that directly incorporates censoring? This is an interesting question. Note that a deterministic kernel
- 15 (such as ours) has no way of encoding random censoring. Thus, in order to allow the kernel to correct the bias due to
- RC, we would need to consider a random kernel. Random kernels are much harder to analyse, thus we leave this as a
- 17 potential future research direction.
- Bias from censoring and other form of censoring? First a point of clarification: our test-statistic uses *all* the data
- 19 (X, T, Δ) , and not only observations biased by the multiplication by the indicator function, i.e, $(X \mathbf{1}_{\{Y < C\}}, T \mathbf{1}_{\{Y < C\}})$.
- That said, we would be very interested in extending our work to other forms of censoring, such as interval censoring.
- Experiments on real data. We believe that the real data experiments show an exciting result: on the abortion dataset,
- 22 with a very high level of censoring (90%), our test is the only one to correctly reject the null, and detect the signal in the
- presence of such heavy censoring. This strong performance under heavy censoring is further confirmed in our appendix
- G, fig. 8, showing on synthetic data that we can correctly detect quasi-dependence even with high censoring levels.
- To Reviewer 2 Dependency beyond ordering. Thanks for your suggestions for clarifying the presentation of the QI
 setting. We will include a more detailed explanation, and some examples illustrating the problem.
- 27 To Reviewer 3 Quantify degree of quasi-dependency instead of testing? We agree that a measure of the degree of
- 28 quasi-dependence would be very valuable, and an interesting research direction. There remain settings where a binary
- decision can be important, however: in particular, QI is associated with simpler models, which can be employed if the
- test accepts the null, but not if the null is rejected. This is the case for [28], where (unlike prior works) the authors don't
- 31 ignore quasi-dependence, and obtain completely different results.
- Alternative forms of F_X and S_Y can be used? While Equation (1) formally defines quasi-independence, deriving the
- specific form of \widetilde{F}_X and \widetilde{S}_Y can be complex, and will depend heavily on the specific problem setting; see the proof of
- Lemma D.2 in the supplement.
- Link to the log-rank test. Log-rank tests are best known in the two-sample test setting, however they can be easily
- extended to other settings (continuous time, covariates, etc.), by exploiting their relationship with score tests. This
- 37 general idea was used by Emura and Wang [9] in obtaining the term inside the parenthesis of Equation (4), known as
- the weighted log-rank statistic (with weight function ω).
- 39 Kernel choice with temporal ordering. The kernel does not need to be designed to incorporate the constraints implied
- by the temporal ordering, or by RC. All the information about the data is fed through the functions ρ and ρ^c , which
- impose the relevant constraints arising from order and RC. The kernel defines the space of functions ω used to test the
- null hypothesis. We use a c_0 -universal (Theorem 4.2) kernel, for which the space is rich enough that the power goes to
- 1 asymptotically for any alternative.
- 44 Computational complexity. To compute the kernel based statistics of sample size n, it takes $O(n^3)$ with efficient
- computation of $\hat{\pi}$ and A, B matrices. A testing procedure with m wildboostraps takes $O(mn^2)$ to compute. Thus,
- 46 overall cost is $O(n^3 + mn^2)$.
- 47 Computational cost comparison of WLR and WLR_SC. The weighted log-rank test can be seen as a special form
- of the proposed test, with a constant-valued kernel. Computing WLR and WLR_SC takes $O(n^3)$ (same as KQIC).
- 49 Instead of using wild bootstrap for the test threshold, however, Emura and Wang [9] suggests obtaining the rejection
- threshold by approximating the relevant integrals empirically, which also costs $O(n^3)$. The overall cost is then $O(n^3)$.
- 51 To Reviewer 4 Open-source code. We will provide a link to the source code in the final version of the paper.