Table of Contents

Preface vii

Contributors xvii

Ch. 1. Estimation of Variance Components 1
C. R. Rao and J. Kleffe

1. Introduction 1
2. Models of variance and covariance components 4
3. Estimability 8
4. Minimum variance unbiased estimation (normal case) 12
5. Minimum norm quadratic estimation (MINQE-theory) 16
6. Maximum likelihood estimation 32
References 37

Ch. 2. Multivariate Analysis of Variance of Repeated Measurements 41
N. H. Timm

1. Introduction 41
2. The general linear model 41
3. One-sample repeated measurement design 46
4. The I-sample repeated measurement design 50
5. Factorial design structures 57
6. Crossover/changeover design 63
7. Multivariate repeated measurements 68
8. Growth curve analysis 74
9. Summary 84
References 84

Ch. 3. Growth Curve Analysis 89
S. Geisser

1. Repeated measurements—the profile background 89
2. Growth curve models 92

3. Classical multivariate model—frequentist analysis 93
4. A Bayesian approach—estimation 100
5. Bayesian prediction—simple structure 103
6. Bayesian prediction—arbitrary covariance case 105
7. Individual growth curves 106
8. A sample reuse approach for conditional prediction 110
9. Group growth curve comparisons 111
10. Concluding remarks 113
References 114

Ch. 4. Bayesian Inference in MANOVA 117
S. J. Press

1. Introduction 117
2. Assumptions of the model 118
3. Estimation 118
4. MANOVA models 126
References 131

Ch. 5. Graphical Methods for Internal Comparisons in ANOVA and MANOVA 133
R. Gnanadesikan

1. Introduction 133
2. Quantile–quantile (Q–Q) probability plots 135
3. Specific Q–Q plots for ANOVA and MANOVA 138
4. Summary and conclusions 167
Appendix I. Computations of quantiles 168
Appendix II. Computation of maximum likelihood estimates (mle) of parameters of a gamma distribution 173
References 176

Ch. 6. Monotonicity and Unbiasedness Properties of ANOVA and MANOVA Tests 179
S. Das Gupta

1. Introduction 179
2. Monotonicity of the power functions of the UMP invariant tests in the two special cases 181
3. Mathematical preliminaries 183
4. Study on monotonicity in the general case 188
5. General MANOVA models 193
6. Bibliographical notes 195
7. Some new results 196
References 196

Ch. 7. Robustness of ANOVA and MANOVA Test Procedures 199
P. K. Ito

1. Introduction 199
2. One-way classification, fixed-effects ANOVA and MANOVA models 200
3. Effects of nonnormality and/or heteroscedasticity on the ANOVA F-test 205
4. Effects of nonnormality and/or heteroscedasticity on MANOVA tests 220
References 234

Ch. 8. Analysis of Variance and Problems under Time Series Models 237
D. R. Brillinger

1. Introductory remarks 237
2. Growth curves 239
3. Field experiments 240
4. Responses that are covariance stationary time series 242
5. Further considerations 266
Acknowledgements 272
Appendix 272
References 273
Additional references 278

Ch. 9. Tests of Unvariate and Multivariate Normality 279
K. V. Mardia

1. Introduction 279
2. Tests based on descriptive measures 280
3. Shapiro-Wilk's W-test and its modifications 286
4. Likelihood approach 290
5. Goodness-of-fit tests 293
6. Miscellaneous tests 298
7. Power studies 304
8. Tests of multivariate normality 310
Acknowledgement 317
References 317

Ch. 10. Transformations to Normality 321
G. Kaskey, B. Kolman, P. R. Krishnaiah and L. Steinberg

1. Introduction 321
2. Pearson type curves 322
3. Transformation of Pearson-type distributions 327
4. Evaluation of initial conditions 330

5. Integration of transformation equation 335
6. Statistical analysis of transistor data 337
References 340

Ch. 11. ANOVA and MANOVA: Models for Categorical Data 343
V. P. Bhapkar

1. Introduction and notation 343
2. Log-linear representation 346
3. Methods of estimation 349
4. Tests of goodness of fit of models 355
5. Tests for nested models 359
6. Some models for one population 362
7. ANOVA models for several populations 368
8. MANOVA models for several populations 375
9. Computation 381
10. Exact tests 382
11. Conditional tests 383
12. Remarks 385
References 386

Ch. 12. Inference and the Structural Model for ANOVA and MANOVA 389
D. A. S. Fraser

1. ANOVA: the regression model 391
2. MANOVA: multivariate regression model 398
References 406

Ch. 13. Inference Based on Conditionally Specified ANOVA Models Incorporating Preliminary Testing 407
T. A. Bancroft and C.-P. Han

1. Introduction and definitions 407
2. Historical remarks 413
3. Random ANOVA models for classified data 416
4. Fixed ANOVA models for classified data 426
5. Conditionally specified regression models 433
References 440

Ch. 14. Quadratic Forms in Normal Variables 443
C. G. Khatri

1. Introduction 443
2. Notations 444
3. Preliminary results 446
4. Necessary and sufficient conditions for Chi-squaredness and independence 449
5. Exact distribution of quadratic forms 454
6. Asymptotic distribution of quadratic forms 459
7. Characterization of the distributions 463
8. Estimation of fixed effects 465
References 466

Ch. 15. Generalized Inverse of Matrices and Applications to Linear Models 471
S. K. Mitra

Part 1: Generalized inverse of matrices 471
1. Introduction 471
2. Generalized inverse of a matrix 472
3. Reflexive generalized inverse 476
4. Minimum seminorm g-inverse 476
5. Semileast squares inverse 477
6. Minimum seminorm semileast square inverse 481
7. Optimal inverse 482
8. Constrained Inverse 484
9. Generalized inverse of partitioned matrices 485
10. Intersection of vector subspaces 487
Part 2: Statistical analysis of a linear model 489
11. Linear estimation in a general Gauss-Markov model 489
12. Tests of linear hypotheses 498
13. Bayes linear and minimax linear estimators 500
14. Best linear minimum bias estimator (BLIMBE) 505
15. Improved estimation: Hoerl-Kennard and James-Stein estimators 506
16. Specification errors in the dispersion matrix $D(Y)$—robustness of BLUE 508
References 509

Ch. 16. Likelihood Ratio Tests for Mean Vectors and Covariance Matrices 513
P. R. Krishnaiah and J. C. Lee

1. Introduction 513
2. Tests on mean vectors 514
3. Test on independence of sets of variates 519

4. Tests on covariance matrices 522
5. Tests on mean vectors and covariance matrices simultaneously 529
6. Test for equality of means, variances and covariances 533
7. Test for compound symmetry 534
8. Tests on linear structures of covariance matrices 535
References 568

Ch. 17. Assessing Dimensionality in Multivariate Regression 571
A. J. Izenman

1. Introduction 571
2. Reduced-rank regression: main results 573
3. Residuals from a reduced-rank regression 576
4. The case of unknown rank 577
5. A simple example 578
6. The rank trace 580
7. Comparing gamma plots of multivariate residuals 587
References 590

Ch. 18. Parameter Estimation in Nonlinear Regression Models 593
H. Bunke

1. Introduction 593
2. Examples 594
3. Least squares estimation 595
4. Linearization 598
5. Polynomial approximation 599
6. Consistency of least squares estimators 602
7. Asymptotic distribution of least-squares estimators 605
8. Asymptotic optimality of GLSE without normality 607
9. Maximum likelihood estimation 608
10. Robust nonlinear regression 611
11. Confidence regions 613
References 614

Ch. 19. Early History of Multiple Comparison Tests 617
H. L. Harter

References 621

Ch. 20. Representations of Simultaneous Pairwise Comparisons 623
A. R. Sampson

1. Introduction 623
2. Techniques for small and moderate numbers of comparisons 624
3. Tabular displays for large numbers of comparisons 625
4. Chords in a circle 627
References 629

Ch. 21. Simultaneous Test Procedures for Mean Vectors and Covariance Matrices 631
P. R. Krishnaiah, G. S. Mudholkar and P. Subbaiah

1. Introduction 631
2. Multiple comparisons of means 632
3. Roy's largest root test and T^2_{max} test for multiple comparisons of mean vectors 638
4. Step-down procedure and finite intersection tests 641
5. Tests based on traces 645
6. Computer programs for tests on multiple comparisons of mean vectors 647
7. Illustration 650
8. Simultaneous tests for equality of the variances 653
9. Simultaneous tests specifying the covariance matrices 655
10. Simultaneous tests for the equality of the covariance matrices 656
Appendix A. Computer programs for the largest root, trace and T^2_{max} tests 661
Appendix B. Computer programs for finite intersection and step-down procedures 666
References 670

Ch. 22. Nonparametric Simultaneous Inference for some MANOVA Models 673
P. K. Sen

1. Introduction 673
2. Simultaneous inference for the one-way ANOVA models 674
3. Simultaneous inference in two-way ANOVA models 679
4. Simultaneous inference for the MANOVA models 682
5. Simultaneous inference in MANOCOVA problems 692
6. Some general remarks 695
Acknowledgments 700
References 700

Ch. 23. Comparison of Some Computer Programs for Univariate and Multivariate Analysis of Variance 703
R. D. Bock and D. Brandt

1. Remarks on estimation and tests of hypotheses in non-orthogonal analysis of variance 706
2. Remarks on analysis of covariance and repeated measures analysis 713
3. Comments on two special purpose programs 719
4. Program summaries 722
5. Test Problems 735
References 742

Ch. 24. Computations of Some Multivariate Distributions 745
P. R. Krishnaiah

1. Introduction 745
2. Multivariate normal and multivariate t distributions 746
3. Distributions of the studentized largest and smallest chi-square distributions 749
4. Distributions of the range and studentized range 752
5. Multivariate chi-square and multivariate F distributions 753
6. Distributions of quadratic forms 758
7. Distribution of the maximum of correlated Hotelling's T^2 statistics 763
8. Distributions of the individual roots of a class of random matrices 764
9. Distributions of the ratios of the extreme roots and ratios of the individual roots to the sum of the roots 777
10. Distributions of the traces of multivariate beta and multivariate F matrices 779
Appendix 781
Acknowledgement 965
References 965

Ch. 25. Inference on the Structure of Interaction in Two-Way Classification Model
P. R. Krishnaiah and M. Yochmowitz

1. Introduction 973
2. Some early developments on tests for additivity 974
3. Tests for the structure of interaction using eigenvalues of a random matrix 979
4. Tests for the main effects 988
5. Illustrative examples 990
References 992

Subject Index 995