GENERALIZED $F$ TESTS IN MODELS WITH RANDOM PERTURBATIONS: THE GAMMA CASE

CÉLIA MARIA PINTO NASCIMENTO
Department of Mathematics, University of Beira Interior
6200 Covilhã, Portugal
e-mail: celialina@mat.ubi.pt

AND

SANDRA MARIA BARGÃO SARAIVA
Department of Mathematics, University of Beira Interior
6200 Covilhã, Portugal

and

DÁRIO JORGE DA CONCEIÇÃO FERREIRA
Department of Mathematics, University of Beira Interior
6200 Covilhã, Portugal

Abstract

Generalized $F$ tests were introduced for linear models by Michalski and Zmyślony (1996, 1999). When the observations are taken in not perfectly standardized conditions the $F$ tests have generalized $F$ distributions with random non-centrality parameters, see Nunes and Mexia (2006). We now study the case of nearly normal perturbations leading to Gamma distributed non-centrality parameters.

Keywords: generalized $F$ distributions; random non-centrality parameters; Gamma distribution.

References


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