MULTIVARIATE MULTIPLE COMPARISONS WITH
A CONTROL IN ELLIPTICAL POPULATIONS

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Abstract

The approximate upper percentile of Hotelling’s $T^2$-type statistic is derived in order to construct simultaneous confidence intervals for comparisons with a control under elliptical populations with unequal sample sizes. Accuracy and conservativeness of Bonferroni approximations are evaluated via a Monte Carlo simulation study. Finally, we explain the real data analysis using procedures derived in this paper.

Keywords: comparisons with a control, Bonferroni approximation and Monte Carlo simulation.

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References


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