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NON-CENTRAL GENERALIZED F DISTRIBUTIONS

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Abstract

The quotient of two linear combinations of independent chi-squares will have a generalized F distribution. Exact expressions for these distributions when the chi-square are central and those in the numerator or in the denominator have even degrees of freedom were given in Fonseca *et al.* (2002). These expressions are now extended for non-central chi-squares. The case of random non-centrality parameters is also considered.

Keywords: exact distributions, random non-centrality parameters, generalized F distributions.

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