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AND SOME NONPARAMETRIC TECHNIQUES.

The University of Oklahoma, Ph.D., 1973
Statistics

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GRADUATE COLLEGE

MODELS FOR MULTIPLE COMPARISONS IN STATISTICS

AND SOME NONPARAMETRIC TECHNIQUES

A DISSERTATION

SUBMITTED TO THE GRADUATE FACULTY

in partial fulfillment of the requirements for the

degree of

DOCTOR OF PHILOSOPHY

BY

BAHRAM ZEIGHAMI

Oklahoma City, Oklahoma

1973
MODELS FOR MULTIPLE COMPARISONS IN STATISTICS
AND SOME NONPARAMETRIC TECHNIQUES

APPROVED BY

Dissertation Committee
ACKNOWLEDGMENTS

I wish to extend my appreciation and gratitude to the many people who have provided assistance and encouragement during the course of this research.

I am especially indebted to Dr. Roy B. Deal, Jr. for his great patience and unparalleled ability in directing this dissertation.

I would also like to thank Dr. Paul S. Anderson, Jr., Dr. Donald Parker, Dr. John C. Brixey and Dr. Katherine Sohler for their assistance in serving as members of my dissertation committee.

I would also like to thank my fellow students, particularly Mr. Jim Goin, for his interest and his assistance.

Credit also goes to Mrs. Rose Titsworth for her very able typing abilities.

My deepest gratitude goes to my Mother and Father for their support and encouragement through the years of my education, and to my wife, Elaine.

Lastly, I would like to acknowledge the financial assistance given to me through the National Institute of General Medical Sciences Grant No. 5 T01 GM00001 and the Department of Biostatistics and Epidemiology, College of Health and Allied Health Professions, University of Oklahoma Health Sciences Center.
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</table>
In recent years multiple comparisons methods and problems associated with their use have attracted a great deal of attention. Many experimental problems are amenable to the use of multiple comparisons. The majority of practicing statisticians are beginning to realize that in some cases analysis of variance techniques and their results are only a first step toward the eventual decision. Multiple comparisons are quite often a proper and desirable second step in making optimum use of the results.

In the early days of experimentation and collection of data, inference was limited to inspecting the data and making certain statements about the data and what it implied, based on subjective judgments alone. But the work of early statisticians in introducing more sophisticated techniques greatly improved the methods of decision-making. This does not mean, however, that we should rely on these techniques alone and forget the procedures of those who preceded them. The ability to inspect data and draw reasonable conclusions is a valuable gift which people possess in varying degrees. Experience is obviously an aid in making such subjective judgments.
At this time it is again essential to understand and improve the theory of multiple comparisons testing in order to be able to make more scientific and useful decisions in many research designs. However, in spite of the importance of this subject, and the great number of publications on the subject, there remains a great deal of disagreement among statisticians about the quality of the various multiple comparisons tests. This is expected in a developing area of the science and hopefully there will be methods developed eventually with which every statistician can agree. It is also to be hoped that techniques can be developed which do not have such stringent assumptions that their applicability is severely limited.

Another problem in the use of multiple comparisons is that of knowing when such a test provides the best choice. T. E. Kurtz [10] states that not every situation in which multiple comparison is possible is a situation in which multiple comparison is wise. A second error in the use of multiple comparisons is the failure to choose the proper multiple comparison test because of a lack of statistical knowledge. There are too many researchers who do not realize that their results are meaningless if the assumptions with the test are not satisfied. Perhaps the most common error by practicing statisticians, however, is that of making several statements at a given $\alpha$ level without being sufficiently aware of the fact that under an overall null hypothesis the probability is much greater than $\alpha$ that at least one of these statements would be made from the observations.

A common experimental situation in medical or health related research is the case in which the researcher applies a set of different treatments to g groups, not necessarily of equal sizes. The researcher
often wishes to decide which is the better treatment, or determine that the evidence does not justify making a decision either way. If N = 2, this can be answered by a t-test, or some nonparametric test such as the Mann-Whitney U-test. In this case one can make one of four possible decisions: (a) treatment one is better than treatment two, (b) treatment two is better than treatment one, (c) there is not enough evidence to make a decision, and (d) on rare occasions there is sufficient data to conclude with reasonable safety that there is no essential difference. In an experiment in which g is greater than two, the researcher may want to make the same sort of decision about every pair of treatments.

The problem now is that there are several alternatives to choose from. An example illustrating these alternatives is given below. If a series of two-sample tests, such as a t-test or Mann-Whitney U-test, are to be applied to a collection of treatment means, each at significance level $\alpha$, then the a priori probability of obtaining at least one significant result is higher than $\alpha$. This dissertation is concerned with extending the development of tests to detect any existing differences, and to apply the techniques to some existing problems in biomedical research. In this area, however, there are so many situations where there is no standard procedure available that it seems worthwhile to provide a detailed statement of the problem and the results of various approaches. The level of this treatment is that of S. S. Wilks, [25], C. R. Rao, [15], and D. A. S. Fraser, [6].

It is enlightening to give a few illustrations to clarify some of the above discussion and to show the difficulties of computing the
significance level associated with multiple comparisons.

Let g, the number of groups, be three. The hypothesis to be tested is that all means are equal.

The sample space can be partitioned in a variety of ways depending on the types of decisions to be made. If only individual paired comparisons are to be made, and those are not dependent on order, the decision function induces the following partition.

\[
W_1 = \left\{ \begin{array}{l}
|\bar{X}_1 - \bar{X}_2| > k_{1,2} \\
|\bar{X}_1 - \bar{X}_3| > k_{1,3} \\
|\bar{X}_2 - \bar{X}_3| > k_{2,3}
\end{array} \right\} \implies \begin{cases} 
\text{reject } \mu_1 = \mu_2, \\
\text{reject } \mu_1 = \mu_3, \\
\text{reject } \mu_2 = \mu_3
\end{cases}
\]

\[
W_2 = \left\{ \begin{array}{l}
|\bar{X}_1 - \bar{X}_2| \leq k_{1,2} \\
|\bar{X}_1 - \bar{X}_3| > k_{1,3} \\
|\bar{X}_2 - \bar{X}_3| > k_{2,3}
\end{array} \right\} \implies \begin{cases} 
\text{not reject } \mu_1 = \mu_2, \\
\text{reject } \mu_1 = \mu_3, \\
\text{reject } \mu_2 = \mu_3
\end{cases}
\]

\[
W_3 = \left\{ \begin{array}{l}
|\bar{X}_1 - \bar{X}_2| > k_{1,2} \\
|\bar{X}_1 - \bar{X}_3| \leq k_{1,3} \\
|\bar{X}_2 - \bar{X}_3| > k_{2,3}
\end{array} \right\} \implies \begin{cases} 
\text{reject } \mu_1 = \mu_2 \\
\text{not reject } \mu_1 = \mu_3, \\
\text{reject } \mu_2 = \mu_3
\end{cases}
\]

\[
W_4 = \left\{ \begin{array}{l}
|\bar{X}_1 - \bar{X}_2| > k_{1,2} \\
|\bar{X}_1 - \bar{X}_3| > k_{1,3} \\
|\bar{X}_2 - \bar{X}_3| \leq k_{2,3}
\end{array} \right\} \implies \begin{cases} 
\text{reject } \mu_1 = \mu_2, \\
\text{reject } \mu_1 = \mu_3, \\
\text{not reject } \mu_2 = \mu_3
\end{cases}
\]
Even this simple situation leads to a variety of levels of type I and type II errors. Suppose, for example, the following standard, but naive, partition of the parameter space is assumed. The term naive is used because the fact is ignored that, even in a deterministic model, if the underlying distributions are continuous, experimental error would make it impossible to ascertain whether two means are equal or simply differ by amounts too small to distinguish. If the researcher knows the level at which he considers two measurements to be distinguishably different it is possible to partition the parameter space in a manner analogous to that of the sample space. More is said on this subject later.
For this discussion the standard partition is the following.

\[ \Omega_1 = \{(\mu_1, \mu_2, \mu_3) \mid \mu_1 = \mu_2 = \mu_3\} \]

\[ \Omega_2 = \{(\mu_1, \mu_2, \mu_3) \mid \mu_1 = \mu_2, \mu_1 \neq \mu_3, \mu_2 \neq \mu_3\} \]

\[ \Omega_3 = \{(\mu_1, \mu_2, \mu_3) \mid \mu_1 \neq \mu_2, \mu_1 = \mu_3, \mu_2 \neq \mu_3\} \]

\[ \Omega_4 = \{(\mu_1, \mu_2, \mu_3) \mid \mu_1 \neq \mu_2, \mu_1 \neq \mu_3, \mu_2 = \mu_3\} \]

\[ \Omega_5 = \{(\mu_1, \mu_2, \mu_3) \mid \mu_1 \neq \mu_2, \mu_1 \neq \mu_3, \mu_2 \neq \mu_3\} \]

If the sample is drawn from a population whose means fall in \( \Omega_1 \) (all means are equal) then type I errors will be committed if the sample falls in any of the first seven regions. In \( W_1 \) three errors of type I would be made, in \( W_2, W_3, W_4 \), two errors in each, and in \( W_5, W_6, W_7 \) one each. This leads to the concept, discussed later, of error rate. If the parameter means are in \( \Omega_2 \) there would be type I errors if the sample falls in \( W_1, W_3, W_4 \), or \( W_5 \), one in each case. However, the situation in \( W_5 \) is different from the other three. There is no corresponding region in the parameter space in which \( \mu_2 = \mu_3, \mu_3 = \mu_1 \) but \( \mu_1 \neq \mu_2 \). Also, the probability that \( |\bar{X}_1 - \bar{X}_2| > k_{1,2} \), while \( |\bar{X}_1 - \bar{X}_3| \leq k_{1,3} \) and \( |\bar{X}_2 - \bar{X}_3| \leq k_{2,3} \), is certain to be small with any reasonable \( \alpha \)-levels. Similar statements hold for regions \( W_6 \) and \( W_7 \) with similar conditions in the parameter space. For this reason it is only slightly more conservative, and certainly easier to manage, to make the decision to reject none of the three equalities when the sample falls in \( W_5 \cup W_6 \cup W_7 \cup W_8 \).

In many experimental situations the statistician is confronted with the following type of problem. Let \( t_1, t_2, \ldots, t_g \) be \( g \) different treatments applied to as many groups. The researcher may be only interested in a portion of the possible comparisons. One very common situation
occurs when \( g-1 \) of the treatments are compared with a control. Here, the researcher wishes to make all pairwise comparisons in which the pair consists of the mean effect of the control, and the mean effect of one of the experimental groups.

If there are no additional contrasts, and the data comes from normally distributed random variables with homoscedastic variance, Dunnett [3] has solved the problem. Certain nonparametric tests are available with strict assumptions, and available for more general contrasts under normality assumptions. These are discussed in the review section along with some new tests, developed here, for handling other nonparametric situations and more general contrasts.

Suppose again that the researcher has \( g \) groups. In testing the null hypothesis

\[ H_0: \mu_1 = \mu_2 = \ldots = \mu_g \]

with an "overall" F-test we are risking a probability \( \alpha \) of rejecting the hypothesis when it is true. Assuming the researcher is interested in making \( N \) individual comparisons, the risk of obtaining at least one falsely significant result is much higher than the risk of committing a type I error in every single test. For example, let us suppose that there are \( g \) means to be compared. Then there are \( \frac{g(g-1)}{2} \) possible pairwise comparisons. To obtain a crude estimate (simulation indicates it is sometimes close) of the comparison between \( \alpha \) and the level \( \alpha^* \) at which individual comparisons could be made to produce an overall level \( \alpha \), the computation is made as if the individual tests were independent. That is,

\[ \alpha = 1 - (1 - \alpha^*)^{g(g-1)/2} \]

These values of \( \alpha \) and \( \alpha^* \) have been computed for several values of \( g \) and tabulated in Table 1.

**TABLE 1**

**A CRUDE ESTIMATE OF THE COMPARISON BETWEEN \( \alpha \) AND \( \alpha^* \)**

<table>
<thead>
<tr>
<th>( g )</th>
<th>( \alpha )</th>
<th>( \alpha^* )</th>
<th>( \alpha )</th>
<th>( \alpha^* )</th>
<th>( \alpha )</th>
<th>( \alpha^* )</th>
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</thead>
<tbody>
<tr>
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<td>.05</td>
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<td>.05</td>
<td>.00025</td>
<td>.1</td>
<td>.00051</td>
</tr>
</tbody>
</table>

Let us consider another example. Each \( K_{ij} \) is determined so that \(|\overline{X}_i - \overline{X}_j| > K_{ij}\) would be an \( \alpha^* \) rejection for \( \mu_i = \mu_j \) under

\[ H_0: \mu_1 = \mu_2 = \ldots = \mu_g. \]

When \( g = 2 \), \( \alpha^* \) is the usual \( \alpha \). As \( g \) increases \( \alpha^* \) must decrease, or the probability will be large that for some \( i,j \), \(|\overline{X}_i - \overline{X}_j| > K_{ij}\).

The probability of not rejecting \( \mu_i = \mu_j \) for any \( i \neq j \) is given by

\[
\text{probability}\{|\overline{X}_i - \overline{X}_j| < K_{ij}\} \]

Hence the probability of rejecting at least one is given by

\[
1 - \text{probability}\{|\overline{X}_i - \overline{X}_j| < K_{ij}\}.
\]

Now let \( K \geq K_{ij} \) for every \( i,j \). We have

\[
\text{probability}\{|\overline{X}_i - \overline{X}_j| < K\} \geq \text{probability}\{|\overline{X}_i - \overline{X}_j| < K_{ij}\}.
\]

From the above inequality we conclude that

\[
1 - \text{probability}\{|\overline{X}_i - \overline{X}_j| < K_{ij}\} \geq 1 - \text{probability}\{|\overline{X}_i - \overline{X}_j| < K\}.
\]
An example is presented here for purely illustrative purposes. Although it is clear that sample means cannot be distributed uniformly, this example is used because it has the rare quality of having the exact probabilities easy to compute and display.

Let \( f(X) = \begin{cases} 1 & 0 \leq X \leq 1 \\ 0 & \text{elsewhere} \end{cases} \)

and \( \bar{X}(1) < \bar{X}(2) < \cdots < \bar{X}(g) \)

where \( \bar{X}(i) \) is the \( i^{th} \) order mean

\[
1 - \text{probability} \{|X_i - X_j| < K \text{ for every } i,j\} = 1 - \text{probability} \{|X(1) - X(g)| < K\}
\]

\[
= 1 - g(g-1) \int_0 K \int_0^\infty [F(X+Y) - F(Y)]^{g-2} f(Y) f(X+Y) \, dy \, dX
\]

\[
= 1 - g(g-1) \left( \frac{K^{g-1}}{g-1} - \frac{K^g}{g} \right) = 1 - gK^{g-1} + (g-1) K^g \leq \alpha.
\]

Then \( gK^{g-1} - (g-1) K^g \leq 1 - \alpha. \)

Now let us for given \( \alpha \) and \( g \) compute the proper value of \( K \) in our equation. Let \( g = 2 \) in the equation above. Substituting our value of \( K \) in the resulting equation we have \( \alpha^* = (1-K)^2 \). The values are tabulated in Table 2.

It is easy to see that there is one and only one value of \( K \), say \( K_* \), for which \( 0 < K_* < 1 \) and \( gK_*^{g-1} - (g-1) K_*^g = 1 - \alpha \). The level \( \alpha^* \) can be computed by letting \( g = 2 \). That is \( \alpha^* = (1 - K_*)^2 \).

The following illustration is a more practical one, where it is possible to compute the relation between \( \alpha \) and \( \alpha^* \). Suppose there are \( g \) groups, with each group having \( n \) observations. The observations \( y_{ij} \) are independently and identically distributed (i.i.d.) normally with mean \( \mu \) and variance \( \sigma^2 \). Let \( \bar{Y}_i \) be the mean of the \( i^{th} \) group.
TABLE 2

AN ESTIMATE OF THE COMPARISON BETWEEN $\alpha$ AND $\alpha^*$ FOR GIVEN $g$

<table>
<thead>
<tr>
<th>$g$</th>
<th>$K_\alpha$</th>
<th>$\alpha^*$</th>
<th>$K_\alpha$</th>
<th>$\alpha^*$</th>
<th>$K_\alpha$</th>
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<td>.00129</td>
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</table>
Suppose \( \overline{Y}_1 \leq \overline{Y}_2 \leq \overline{Y}_3 \leq \ldots \leq \overline{Y}_g \) where \( \overline{Y}_i \) is the \( i \)th order mean. The statistic \( |\overline{Y}_g - \overline{Y}_1|/(\hat{\sigma}/\sqrt{n}) \) is the studentized range which for given \( \alpha \) is denoted by \( q_{\alpha,(n-1)g} \). In order to apply the studentized range for given \( \alpha \) to determine the individual protection level, \( \alpha^* \), the following steps are taken:

1. find \( q_{\alpha,(n-1)g} \)
2. \( \frac{(q_{\alpha,(n-1)g})}{\sqrt{2}} = t_{\alpha^*,(n-1)g} \)
3. consult the student-t table to find \( \alpha^* \).

Let \( n = 25 \). Table 3 gives the value of \( \alpha^* \) for given values of \( \alpha \).

### TABLE 3

**AN ESTIMATE OF THE COMPARISON BETWEEN \( \alpha \) AND \( \alpha^* \)**

FOR GIVEN \( g \) WITH SAMPLE SIZE = 25

<table>
<thead>
<tr>
<th>( g = 5 )</th>
<th>( g = 10 )</th>
<th>( g = 20 )</th>
</tr>
</thead>
<tbody>
<tr>
<td>( \alpha = .05 )</td>
<td>( \alpha^* = .007 )</td>
<td>( \alpha^* = .0016 )</td>
</tr>
<tr>
<td>( \alpha = .01 )</td>
<td>( \alpha^* = .0013 )</td>
<td>( \alpha^* = .0004 )</td>
</tr>
</tbody>
</table>

An estimate of the comparison between \( \alpha^* \)'s obtained in Tables 1, 2, and 3 for given \( \alpha \) and \( g \) are given in Table 4.

Two examples are now given which illustrate the need for the new methods discussed in this dissertation. The information is given in Table 5. In the table the columns represent the age groups as shown and the rows represent calcium levels of the blood. The number in each cell represents the number of persons who fell into that category. The groups studied consisted of white females only.
### TABLE 4
Comparison between α*’s obtained in Tables 1, 2 and 3

<table>
<thead>
<tr>
<th>α = .05</th>
<th>g = 5</th>
<th>g = 10</th>
<th>g = 20</th>
</tr>
</thead>
<tbody>
<tr>
<td>( \alpha_1^* = .00512 )</td>
<td>.00113</td>
<td>.00025</td>
<td></td>
</tr>
<tr>
<td>( \alpha_2^* = .00584 )</td>
<td>.00168</td>
<td>NA</td>
<td></td>
</tr>
<tr>
<td>( \alpha_3^* = .007 )</td>
<td>.00160</td>
<td>.0005</td>
<td></td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>α = .01</th>
<th>g = 5</th>
<th>g = 10</th>
<th>g = 20</th>
</tr>
</thead>
<tbody>
<tr>
<td>( \alpha_1^* = .00101 )</td>
<td>.00023</td>
<td>.0005</td>
<td></td>
</tr>
<tr>
<td>( \alpha_2^* = .00106 )</td>
<td>.00024</td>
<td>NA</td>
<td></td>
</tr>
<tr>
<td>( \alpha_3^* = .0013 )</td>
<td>.0004</td>
<td>.00085</td>
<td></td>
</tr>
</tbody>
</table>

NA = Not available
### TABLE 5

1,469 WHITE FEMALES CLASSIFIED BY AGE AND CALCIUM LEVEL OF BLOOD

<table>
<thead>
<tr>
<th>Calcium Blood Level mg%</th>
<th>10-20</th>
<th>20-30</th>
<th>30-40</th>
<th>40-50</th>
<th>50-60</th>
<th>60+</th>
</tr>
</thead>
<tbody>
<tr>
<td>8.00</td>
<td>1</td>
<td>0</td>
<td>1</td>
<td>2</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>8.25</td>
<td>0</td>
<td>2</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>8.50</td>
<td>0</td>
<td>5</td>
<td>3</td>
<td>9</td>
<td>2</td>
<td>1</td>
</tr>
<tr>
<td>8.75</td>
<td>1</td>
<td>13</td>
<td>6</td>
<td>12</td>
<td>8</td>
<td>1</td>
</tr>
<tr>
<td>9.00</td>
<td>11</td>
<td>63</td>
<td>35</td>
<td>60</td>
<td>43</td>
<td>11</td>
</tr>
<tr>
<td>9.25</td>
<td>15</td>
<td>77</td>
<td>38</td>
<td>70</td>
<td>60</td>
<td>17</td>
</tr>
<tr>
<td>9.50</td>
<td>37</td>
<td>127</td>
<td>72</td>
<td>96</td>
<td>113</td>
<td>21</td>
</tr>
<tr>
<td>9.75</td>
<td>23</td>
<td>72</td>
<td>35</td>
<td>43</td>
<td>57</td>
<td>9</td>
</tr>
<tr>
<td>10.00</td>
<td>17</td>
<td>71</td>
<td>28</td>
<td>30</td>
<td>47</td>
<td>9</td>
</tr>
<tr>
<td>10.25</td>
<td>6</td>
<td>17</td>
<td>12</td>
<td>11</td>
<td>1</td>
<td>2</td>
</tr>
<tr>
<td>10.50</td>
<td>3</td>
<td>2</td>
<td>1</td>
<td>9</td>
<td>5</td>
<td>1</td>
</tr>
<tr>
<td>10.75</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>1</td>
<td>2</td>
<td>0</td>
</tr>
<tr>
<td>11.00</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>1</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>&gt; 11.00</td>
<td>1</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>
The researcher is interested in the following questions:

(1) Is $F_i = F_j$ for each pair $i$ and $j$ as $i, j = 1, \ldots, 6$, or in words, do group $i$ and group $j$ come from the same distribution for each $i$ and $j$?

(2) If disjoint pairs of subsets of the groups can be considered to be identically distributed with each of the subsets, and therefore pooled to yield a distribution for each subset, the question is whether these two distributions are significantly different.

The questions asked in (1) and (2) are questions about the contrasts which will be discussed in CHAPTER III.

The second example to be considered is concerned with the analysis of the information given in Table 5. Table 6 is identical to the previous one except that it represents phosphorus levels of the blood. The questions to be asked would be identical to those of Table 5.

The questions asked above cannot be answered by existing multiple comparisons methods. One of the purposes of this dissertation is to present a method for dealing with this type of comparison.

The two following paragraphs summarize the related principal contributions of this dissertation to the field of multiple comparisons in statistics. Both have been briefly mentioned before. Because of the extremely complex intrinsic nature of the problems, the analysis is only brought to the point where it is clear as to how to proceed with the use of large scale computers.

In surveying the literature and in examining some applied problems, it is evident that there is a need for specific definitions and
### TABLE 6
1,565 WHITE FEMALES CLASSIFIED BY AGE AND PHOSPHORUS LEVEL IN BLOOD

<table>
<thead>
<tr>
<th>Phosphorus mg%</th>
<th>10-20</th>
<th>20-30</th>
<th>30-40</th>
<th>40-50</th>
<th>50-60</th>
<th>60+</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.</td>
<td>1</td>
<td>2</td>
<td>1</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>1.733333</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>2.066666</td>
<td>1</td>
<td>4</td>
<td>1</td>
<td>2</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>2.399999</td>
<td>5</td>
<td>9</td>
<td>1</td>
<td>4</td>
<td>0</td>
<td>0</td>
</tr>
<tr>
<td>2.733333</td>
<td>6</td>
<td>23</td>
<td>15</td>
<td>26</td>
<td>11</td>
<td>1</td>
</tr>
<tr>
<td>3.066666</td>
<td>8</td>
<td>51</td>
<td>27</td>
<td>25</td>
<td>24</td>
<td>5</td>
</tr>
<tr>
<td>3.399999</td>
<td>16</td>
<td>79</td>
<td>47</td>
<td>66</td>
<td>55</td>
<td>4</td>
</tr>
<tr>
<td>3.733333</td>
<td>38</td>
<td>120</td>
<td>65</td>
<td>99</td>
<td>94</td>
<td>31</td>
</tr>
<tr>
<td>4.066666</td>
<td>18</td>
<td>87</td>
<td>43</td>
<td>56</td>
<td>75</td>
<td>14</td>
</tr>
<tr>
<td>4.399999</td>
<td>7</td>
<td>45</td>
<td>14</td>
<td>35</td>
<td>52</td>
<td>16</td>
</tr>
<tr>
<td>4.733333</td>
<td>12</td>
<td>21</td>
<td>12</td>
<td>25</td>
<td>27</td>
<td>1</td>
</tr>
<tr>
<td>5.066666</td>
<td>2</td>
<td>9</td>
<td>2</td>
<td>3</td>
<td>6</td>
<td>0</td>
</tr>
<tr>
<td>5.399999</td>
<td>6</td>
<td>0</td>
<td>2</td>
<td>3</td>
<td>2</td>
<td>0</td>
</tr>
<tr>
<td>&gt;5.399999</td>
<td>1</td>
<td>0</td>
<td>2</td>
<td>0</td>
<td>0</td>
<td>0</td>
</tr>
</tbody>
</table>
statements of the problems. To be complete, of course, it is necessary
to discuss the appropriate measure theory and topology on the class of
measures. It is possible for those who are only interested in applica-
tions to extract the essential information. However, those who hope to
understand the development in its entirety, or who plan to contribute to
the creation of much needed new techniques, should find it helpful to
have the accurate definitions and statements of the problems.

The new techniques discussed here center around problems arising
from having univariate observations on members from several groups of
possibly unequal sizes. The observations are considered to be independent
and within each group they are considered to have a common distribution
function. The contrasts which are natural to the problem are discussed.
The application of the general discussion on types of errors and $\alpha$ and
$\beta$ levels to this specific type of problem entails a new look at the
Kolmogorov-Smirnov statistics for pairs and the consideration of a new
statistic for these purposes.
CHAPTER II

REVIEW OF EXISTING METHODS

In this chapter a description will be given of the principal methods of multiple comparisons. The use of these methods in uncomplicated situations, and more detailed information about multiple comparison tests can be found in books by Miller [11], Seeger [18] and papers by Duncan [1] and R. O'Neill and G. B. Wetherill [14]. Because the well known parametric techniques are presented only to provide a background for the general models, the discussion, here, of parametric methods will be very brief.

The methods to be discussed can be classified in two groups according to whether the same critical level is used for all contrasts, as in

(1) Multiple t-method
(2) Fisher Method
(3) LSD Method
(4) Tukey's T Method (1951)
(5) Scheffé's S-method,

or variable critical levels are used, as in

(1) Newman-Keuls Method
(2) Tukey's Method (1953)
Some parametric methods will be outlined briefly.

1. Multiple t-method. This method consists of making a number of ordinary t-tests instead of using an F-test.

2. LSD and FSD. Whenever the overall F-test is significant; then all the differences between pairs of means are compared with the least significant difference (LSD) which is

\[ D_{\text{LSD}} = t_{\alpha} \frac{\hat{\sigma}}{\bar{y}} \sqrt{\frac{2}{2}}. \]

We are not always interested in all comparisons between all pairs of means. Consequently Fisher [5] suggested in 1935 that if one is interested, say, in \( m \) comparisons, we use \( \alpha/m \) for our significance level. This is called the FSD method.

3. The S-method. The Scheffe [16] S-method is a method which is based on the F-distribution in such a way that at least one linear contrast will be different from zero if and only if the overall F-test gives a significant result. Suppose \( \bar{y}_i \) has a variance of \( K_i \alpha^2 \). Then with probability \( 1 - \alpha \) all the contrasts \( \psi = \sum c_i \bar{y}_i \) will satisfy

\[ |\psi - \psi| \leq \hat{\sigma} \sqrt{(p-1) F(\alpha, p-1, v)} \left( \sum_{i=1}^{p} c_i \right) K_i \]

where \( F(\alpha, p-1, v) \) is the 100\( \alpha \) percent of the F distribution with parameter \( (p-1, v) \).

4. T-method. The Tukey [23] method is based on the studentized-range method. It states that with probability \( 1 - \alpha \) all possible contrasts simultaneously satisfy

\[ |\hat{\psi} - \psi| \leq q(\alpha, \alpha, v) \cdot \hat{\sigma} \sqrt{\frac{1}{2} \sum_{i=1}^{a} |c_i|} \]
where \( q(\alpha, a, v) \) is the upper \( \alpha \)-point in the distribution of the studentized range.

(5) Newman-Keuls test. This is a test proposed by Newman [13] and Keuls [8]. In this test the critical differences depend on the number of means under comparison. The observed treatment means are arranged in order of magnitude and one compares the largest with the smallest. If \( |\bar{y}_{\text{max}} - \bar{y}_{\text{min}}| > q(\alpha, p, v) \hat{\sigma}_{\bar{y}} \) holds then one compares two sets of \( p-1 \) means, that is \( \bar{y}_1, \ldots, \bar{y}_{p-1} \) and \( \bar{y}_2, \ldots, \bar{y}_p \) with the statistic \( q(\alpha, p-1, v) \). This process is continued until no significances are obtained.

(6) Tukey method. Tukey [14] has suggested a method identical to the Newman-Keuls method except for the use of the statistic

\[
\frac{1}{2} \left( q(\alpha, a, v) + q(\alpha, p, v) \right) \hat{\sigma}_{\bar{y}},
\]

rather than the one given in the Newman-Keuls tests.

(7) Duncan new multiple range method. Duncan [2] proposed a method wherein he uses a statistic whose significance level depends on the number of means under comparison. His statistic for \( k \) means is \( q(\alpha_k, K, v) \hat{\sigma}_{\bar{y}} \), where \( \alpha_k = 1-(1-\alpha)^{K-1} \).

(8) Dunnett's method. When researchers include a standard treatment or control treatment as one of \( p \) treatments, he may be interested in all comparisons with the standard or control. Dunnett proposed a method for this purpose. Dunnett's significant difference for a two-sided comparison between one of \( p \) treatment means and the control is

\[
|d|^\alpha (p, v) \hat{\sigma}_{\bar{y}} \cdot \sqrt{2}
\]
where $|d|^{(p,v)}_{\alpha}$ is $100\alpha$ percent point of $\max\{|z_i - z_0|/\sqrt{2}\}
abla_{1 \leq i \leq p \frac{x_v^2}{v}}$

where $z_i$, $i=0, 1, \ldots, p$ are independent unit normal deviates and the $x_v^2$ are independent $\chi^2$ variables with $v$ degrees of freedom.

There are problems in medical research in which the assumptions of normality underlying the analysis of variance are not valid. For this research non-parametric, or distribution free, procedures have been developed. Unfortunately most of these procedures do not provide for multiple comparisons.

Non-parametric methods are used when there are enough reasons for the researcher to believe that the observations are not normally distributed, nor follow some other standard parametric distribution. In this section, five important non-parametric methods will be discussed. More detail can be found in Miller.

1. Many-one sign statistic [20]. Let $(x_{0i}, x_{1i}, \ldots, x_{ki})$ be the results of a single trial with the subscript 0 associated with a control group, let $d_{ij} = x_{1j} - x_{0j}$, $i = 1, 2, \ldots, k$, $j = 1, 2, \ldots, n$. Then

$$d_{ij}^- = \begin{cases} 1 & \text{if } d_{ij} < 0 \\ 0 & \text{if } d_{ij} > 0 \end{cases}$$

$$r_i = \sum_j d_{ij}^- , i = 1, 2, \ldots, k.$$

To test for significance, compare each $r_i$ with a single tabulated critical value. To achieve a significance statement, the value of $r_i$ should be equal or smaller than the tabulated critical value. For locating treatments which give a smaller response
than the control everything is done as above with the exception that 
$d_{ij}$ is now taken to be $x_{0ij} - x_{ij}$.

In this test the appropriate critical region is one-sided. For a 
two-tailed test we let $r_i^* = \min(n-r_i, r_i)$. If $r_i^*$ is equal or smaller than the tabled critical value we can make a significance statement.

2. Many-one rank statistic [21]. This test is another non-parametric analogue of Dunnett's procedure. This was the first simultaneous technique based on ranking observations.

Let $\{x_{ij} : i = 0, 1, \ldots, k, j = 1, \ldots, n_i\}$ be $k+1$ groups with $n_0, n_1, \ldots, n_k$ independent observations, where $i = 0$ represents a control group. The $x_{ij}$'s are random variables measuring some characteristic of a control group and $k$ treatment groups and having continuous cumulative distribution functions $F_0, F_1, \ldots, F_k$.

We wish to test the null hypothesis

$$H_0: F_0 = F_1 = \ldots = F_k.$$ 

An alternative hypothesis could be one of the following:

$$H_1: F_0 < F_i, \text{ at least one } i$$

$$H_1: F_0 > F_i, \text{ at least one } i$$

$$H_1: F_0 \neq F_i, \text{ at least one } i$$

The test procedure for the $i^{th}$ treatment sample $(x_{i1}, \ldots, x_{in})$ and the control sample $(x_{01}, \ldots, x_{0m})$ is as follows. Combine the two samples into one sample of size $n+m$. Rank the observations (1 to the smallest, 2 to the next smallest, ..., $n+m$ to the last observation). Let $R_{i1}, \ldots, R_{in}$ be the rank of the observation in the $i^{th}$ group and $R_{01}, \ldots, R_{0m}$ be the rank of the observations in
the control group. Let $T_i = \frac{\sum_j R_{ij}}{n}$ and $T'_i = [n(m+n+1) - T_i]$. Then compare $\min(T, T')$ with the appropriate critical value. If the minimum is smaller than the critical value we reject the null hypothesis. For the one-sided alternative observe whether $\min(T_i, T'_i)$ is associated with the control or a treatment group.

3. k-sample rank statistics [22]. This procedure is concerned with pairwise testing of treatments in a one-way classification, or completely randomized design. The model is the same as the previous test.

4. Kruskal-Wallis rank statistic [12]. This method was proposed and analyzed by Nemenyi for a one-way classification. Let $x_{ij}: i = 1, 2, \ldots, k, j = 1, \ldots, n_i$ be $k$ independent samples of size $n_1, \ldots, n_k$ of independent observations. Let $\sum_i n_i = N$ and rank the $N$ observations $x_{ij}$ in order of size. Let $R_{ij}$ be the rank of $x_{ij}$ and $\bar{R}_i = i/n_i \sum_j R_{ij}$, $i = 1, \ldots, k$.

With the probability greater than $1 - \alpha$, the inequalities

$$|\bar{R}_i - \bar{R}_{i'}| \leq \left(\chi^2_{k-1}\right)^{\frac{1}{2}} \left[\frac{N(N+1)}{12}\right]^{\frac{1}{2}} \left(\frac{1}{n_i} + \frac{1}{n_{i'}}\right)^{\frac{1}{2}}$$

hold simultaneously for \binom{k}{2} pairs of the population $(i, i')$ where for large $N, h_{k-1}^{\alpha}$ is approximately $\chi^2_{k-1}$. In the special case where $n_i = n$ for all $i$ and $n$ is sufficiently large, then with probability approximately $1 - \alpha$ the inequalities

$$|\bar{R}_i - \bar{R}_{i'}| \leq q_k^{\alpha}(\infty) \left[\frac{K(K+1)}{12}\right]^{\frac{1}{2}} \quad i \neq i'$$

hold simultaneously, where $q_k^{\alpha}(\infty)$ is the upper percentile point of the range $k$ independent unit normal random variables.
5. Friedman Rank statistic [12]. This procedure was proposed by Nemenyi for two-way classifications with one observation per cell in which the statistician is interested in comparing all treatment populations pairwise or in comparing all treatment populations with a control.

Let $x_{ij}$: $i = 1, \ldots, k$, $j = 1, \ldots, n$ be $k$ independent samples of $n$ independent observations. Let $R_{ij}$ be the rank of $x_{ij}$ relative to the order of $x(1)j < x(2)j < \ldots < x(k)j$ in block $j$, and

$$R_i = \frac{1}{n} \sum_{j=1}^{n} R_{ij}$$

with probability greater than $1-\alpha$. The inequalities

$$|\bar{R}_i - \bar{R}_{i'}| \leq \left(\chi_r^2\right)^{\frac{1}{2}} \left[\frac{K(K+1)}{6n}\right]^{\frac{1}{2}} i, i' = 1, 2, \ldots, k$$

holds simultaneously. When $n$ is large then with probability (approximately) $1 - \alpha$, the inequality

$$|\bar{R}_i - \bar{R}_{i'}| \leq q_{K\alpha}^{\alpha K} \left[\frac{K(K+1)}{12n}\right]^{\frac{1}{2}} i, i' = 1, \ldots, k$$

holds simultaneously.

It would be advantageous to mention something about applicability of each of these tests and see how they compare. The parametric methods will be discussed first. For a fuller discussion of these methods, the interested reader should consult books by Miller and Seeger referred to in this dissertation and the unpublished paper by Tukey [23]. Some statisticians, in particular, Federer [4] suggest that significant
F-values for treatments, or some prior knowledge that treatment differences exist, may be required before performing a multiple comparisons test. The majority of statisticians long ago replaced the multiple-t method with the LSD method; however, some are not satisfied with the LSD method since in some instances it is considered to give too many significances. The LSD method applies the same procedure as the S- and T-methods, but the least significant differences are computed differently.

The T-method is more powerful than the S-method in making pairwise comparisons. However, the S-method is better for contrasts involving more than two means. Application of the Newman-Keuls or Duncan multiple range tests is limited to testing pairwise mean differences in a balanced one-way classification. The choice between these two tests depends on whether one agrees with Duncan's use of error rate per degree of freedom concept.

The application of the many-one sign method is restricted by its design. The number of observations must be the same for each treatment and control group and the observations in each of the n blocks must be k+1. The model for this test and the Steel many-one rank test is the same as Dunnett's with the exception of normality. If the observations do not happen in blocks then the many-one rank statistic test can be used. Another disadvantage of the many-one sign test is that control and treatment groups must have an equal number of observations, which handicaps the researcher who would like to have more in the control group than in the treatment groups. The Steel-Dwass k-sample test is analogous to the Tukey studentized test. The Kruskal-Wallis rank test is the
non-parametric rank analogue of Scheffé's test for one-way analysis of variance, Tukey's studentized range, and Dunnett's test and is a competitor to the many-one rank statistic and the k-sample rank statistic. When the assumptions hold, the many-one rank test and the k-sample rank test are preferable to the Kruskal-Wallis Rank statistic. One of the disadvantages of this test is that the test statistic $i$ versus $i'$ depends upon observations from other groups. The advantage of this test is that it can be applied in some situations where the many-one rank and k-sample rank test could not, that is when sample sizes are not small.
CHAPTER III

MATHEMATICAL FORMULATION OF THE PROBLEM

The object of this chapter is to present a complete discussion, with definitions, of certain general aspects of multiple comparisons and to give some details of the development in a few practical cases which have not been given before.

A standard basic unit for building a statistical theory of inference is a triple \((M, \mathcal{G}, p)\) where \(M\) is a set called the model, or collection of simple events; \(\mathcal{G}\) is a \(\sigma\)-field of subsets of \(M\) (i.e. a collection of subsets which contains \(M\) and is closed under complementation and countable unions); and \(p\) is a probability function on the collection \(\mathcal{G}\) of events to the closed interval \([0,1]\). A probability function on a \(\sigma\)-field to \([0,1]\) is one which is countably additive and \(p(M) = 1\). Probability functions are countably additive measures, so the pertinent theorems of measure theory apply.

A topology \(\tau\) on a set \(S\) is a collection of subsets of \(S\), called the open sets of the topology, which contains the empty set \(\emptyset\), the set \(S\), and is closed under arbitrary unions and finite intersections. The collection of topologies, like the collection of \(\sigma\)-fields, on a set are closed under arbitrary intersections. Hence any collection of subsets of a set has a smallest topology containing it and a smallest \(\sigma\)-field containing it, namely the intersection of all topologies, or \(\sigma\)-fields,
containing the collection. The Borel sets of a topology are the sets in the smallest σ-field containing the topology. Because the collection of all subsets of a set is both a topology and a σ-field, it follows that any nonempty collection of subsets has a nonempty smallest topology and a nonempty smallest σ-field containing it. The closed sets of a topology are those sets whose complements are open.

The Cartesian product of a collection \( \{S_i\}_{i \in I} \) of sets on some index set \( I \) is written \( \times_i S_i \), or if \( I = \{1, 2, \ldots, n\} \), \( \times_i S_i = S_1 \times S_2 \times \cdots \times S_n \), or \( S_1 \times S_2 \times S_3 \cdots \) if \( I = \{1, 2, 3, \ldots\} \) and defined to be the set of all functions \( x: i \to x_i \) where \( x_i \in S_i \) for all \( i \in I \). Such an element is also sometimes written \( \{x_i\}_{i \in I} \) or simply \( \{x_i\} \). If each \( S_i \) has a topology \( \tau_i \) and \( A = \{i_1, \ldots, i_K\} \) is any finite nonempty subset of \( I \), \( \{U_i\}_{i \in A} \) is a collection \( \{U_{i_1}, \ldots, U_{i_K}\} \) of nonempty open sets, where \( U_{i_j} \in \tau_{i_j} \) for \( j = 1, 2, \ldots, K \), then an open box \( \left[\{U_i\}_{i \in A}\right] \) is defined \( \{\{x_i\}_{i \in I}\} \) for every \( i \in A \), \( x_i \in U_i \).

The product topology, written \( \times \tau_i \) is simply the smallest topology on the Cartesian product which contains all of the open boxes.

For the real numbers \( \mathbb{R} \) it is convenient to use the following notations for the nine types of intervals. It is assumed that \( a \) and \( b \) are real numbers and \( a < b \). The first three are called open intervals, the next two are called half-open intervals and the next three are closed intervals. The last is both open and closed.

\[
\begin{align*}
(-\infty, a) &= \{ X \mid X < a \} \\
(a, b) &= \{ X \mid a < X < b \} \\
(b, \infty) &= \{ X \mid b < X \}
\end{align*}
\]
\[(a,b] = \{ X \mid a < X \leq b \}\]
\[[a,b) = \{ X \mid a \leq X < b \}\]
\[[a,b] = \{ X \mid a \leq X \leq b \}\]
\[[b,\infty) = \{ X \mid b \leq X \}\]
\[(-\infty,a] = \{ X \mid X \leq a \}\]
\[(-\infty,\infty) = \{ X \mid X \in \mathbb{R} \} = \mathbb{R}\]

The natural topology for \( \mathbb{R} \), and the one used henceforth, as it is that which is basic to statistics, is the smallest topology containing the open intervals. The Borel sets of \( \mathbb{R} \), \( \mathcal{B}(\mathbb{R}) \), are those for the natural topology. Because of the theorem that every open set in the natural topology of \( \mathbb{R} \) is the union of a countable collection of disjoint open intervals, it is easy to see that any one of the collections of intervals of one of the above nine types generates the Borel sets of \( \mathbb{R} \).

In order to put this problem in its proper mathematical context, as promised in CHAPTER I, it is necessary to examine the parameter space more closely. Without Bayesian statistics it is customary to put some kind of topology on the parameter space for determining when an estimate is close to a parameter. This is usually done by assigning a metric, and, if possible, it is convenient to have the metric be a norm on a vector space. In the vector space of all functions on the two-point compactification \( \mathbb{R}^\# = \mathbb{R} \cup \{ \infty \} \cup \{-\infty\} \) to \( \mathbb{R} \), the smallest subspace which contains the distribution functions is the space \( V \) of functions of bounded variation on \( \mathbb{R}^\# \) which take the value 0 at \( -\infty \) and are continuous at this point as well as being continuous at \( \infty \). The subspace \( V_0 \) of \( V \), consisting of those functions which are continuous on \( \mathbb{R}^\# \), is the smallest subspace containing the continuous distributions. Certainly for many purposes a natural norm
for this space is the sup norm. That is, \(|f| = \sup_{x \in R} |f(x)|\). Then the metric, or distance, between two functions is \(||f-g||\). This is the norm used by Kolmogorov. On occasion, when the null hypotheses specifies a continuous distribution function \(F\), it is convenient to use one of the Minkowski norms. Since all functions in \(V\) are Riemann-Stieltjes or Lebesque-Stieltjes \(p^{th}\) power integrable with respect to \(F\) for any \(p > 1\) it is possible to define a norm by

\[
||f||_p = \left( \int_{-\infty}^{\infty} |f(x)|^p \, dF(x) \right)^{1/p}
\]

The most common value used is when \(p = 2\), or less frequently when \(p = 1\).

In considering \(g\) sets of random variables with distribution functions \(F_1, F_2, \ldots, F_g\) the parameter space is a subset of \(V_g = V \times V \times \cdots \times V\), \(g\) times. Norms on \(V_g\) will be defined by combining a norm on \(R_g = R \times R \times \cdots \times R\), \(g\) times with a norm on \(V\) as follows. Any norm on \(R_g\) of interest in this problem will have the property that for all \(X = (X_1, \ldots, X_g)^t\),

\[
||X|| = ||(|X_1|, |X_2|, \ldots, |X_g|)^t|| = \phi(|X_1|, \ldots, |X_g|)
\]

where \(\phi\) is so defined. This property assures that if \(0 \leq y \leq X\) in the usual partial order on \(R_g\), then \(\phi(y) \leq \phi(X)\), which in turn is sufficient to show that

\[
||f_1, f_2, \ldots, f_g|| = \phi(||f_1||, ||f_2||, \ldots, ||f_g||)
\]

defines a norm on \(V_g\) for any such norm on \(R_g\) and any norm on \(V\).

A random variable is a function from \(M\) to \(R\), or to a topological vector space \(V\), such that inverse images of Borel sets are in the \(\sigma\)-field \(\mathfrak{r}\). If the image is in \(R\), the random variables are univariate, if in \(R \times R \times \cdots \times R\) they are multivariate, and if in an infinite dimensional Banach
space they are random variables in a stochastic process.

Let $E_1, E_2, \ldots, E_K \in (M, \Gamma)$ be $K$ events. They are said to be independent if and only if $p(\cap E_i) = \prod p(E_i)$ where $p$ is the probability measure on $(M, \Gamma)$.

Let $X_1, X_2, \ldots, X_m$ be random variables on $(M, \Gamma, p)$ to $V$. The set of random variables is said to be independent if for any collection $B_1, \ldots, B_m$ of Borel sets in $V$, the inverse images
\[ E_i = X_i^{-1}(B_i) = \{\omega | X_i(\omega) \in B_i, \omega \in M\} \]
are independent sets in $\Gamma$ relative to $p$. That is
\[ p(\bigcap_{i=1}^m E_i) = \prod_{i=1}^m p(E_i) \]
except for the cases where the random variables are different quadratic forms or other composite functions of a single random variable, independence rarely ever appears in this context. In the common case of sampling from a set $X_1, \ldots, X_m$ of random variables it is technically easier to describe a new set of random variables
\[ X^*_1, \ldots, X^n \]
by $X^n_i : M_1 \times M_2 \times \ldots \times M_n \to V$, where $X^n_i : M_i \to V$, and $X^*_i : (\omega_1, \ldots, \omega_n) \to X_i(\omega_i)$.

Independence is then assured by using the product probabilities for $M_1 \times M_2 \times \ldots \times M_n$. That is, if $B_1, \ldots, B_m$ are Borel sets in $V$, $E_1, \ldots, E_m$ are the inverse images
\[ E_i = \{\omega_i | X(\omega_i) \in B_i\}, \quad \text{then} \]
\[ p(E_1 \times E_2 \times \ldots \times E_m) = \prod_{i=1}^m p(E_i). \]
If $E_1^* = \{(\omega_1, \ldots, \omega_n) | X_1^*(\omega_1, \ldots, \omega_n) \in B_1\}$ then

$E_1 \times E_2 \times \ldots \times E_m = E_1^* \cap E_2^* \cap \ldots \cap E_m^*$ and this concept of independence is a special case of the above definition.

Now suppose $X$ is a random variable defined on the space $(M, \Gamma, p)$. The point function

$$F(x) = p\{X(\omega) \leq x\} = p\{\omega | X(\omega) \leq x\} = p\{X^{-1}(\sim x, x)\}$$

defined on $\mathbb{R}$ is called a distribution function and has several important properties:

1. $F(-\infty) = 0$, $F(\infty) = 0$
2. $F(x_1) \geq F(x_2)$ if and only if $x_1 \geq x_2$
3. $F$ is right-hand continuous.

It is necessary to exercise some care in discussing the sampling distribution when it is to be used as a statistic for estimating a distribution. If $\{X_i\}_{i=1}^n$ is a set of independent and identically distributed random variables with distribution function $F$ where $X_i : M \to \mathbb{R}$ and $X_i : \omega \to X_i(\omega) = x_i$ is a particular sample, then the statistic

$$\hat{F}(x) = \frac{1}{n} \sum_{i=1}^n U(x - x_i)$$

is an unbiased estimate of $F(x)$ for each $x$. Here $U(x) = \begin{cases} 1, x \geq 0 \\ 0, x < 0 \end{cases}$ gives the distribution function for a random variable which takes on only the value zero. In order to consider the function $\hat{F} : x \to \hat{F}(x)$ as a distribution function itself, it is necessary to look at a new set of random variables. If $M$ is a set $\{a_1, \ldots, a_n\}$ of $n$ elements with each point having probability $1/n$ and $Y : a_i \to x_i$ then this discrete random variable has $\hat{F}$ for a distribution function.
The expression, distribution of the statistic, also needs to be more explicitly stated in this context. In considering a set of random variables \( \{X_1, \ldots, X_n\} \), each of which maps \( M \) to \( \mathbb{R} \), again, it helps to use the functions \( X_i^*: (\omega_1, \ldots, \omega_n) \rightarrow X_i(\omega_i) \). That is,

\[
X_1^* : M \times M \times \cdots \times M \rightarrow \mathbb{R}.
\]

Then \( X_1^* + X_2^* + \cdots + X_n^* \) is given by ordinary addition of functions. If \( g \) is a function on \( \mathbb{R} \times \mathbb{R} \times \cdots \times \mathbb{R} \) to \( \mathbb{R} \) it is called a statistic when its values are realizations of a random variable \( Z : \omega = ((\omega_1, \ldots, \omega_n) \rightarrow g(X_1^*(\omega), X_2^*(\omega), \ldots, X_n^*(\omega)) \). The distribution of this random variable is called the distribution of the statistic. The statistic given by \( \hat{F}(x) \), with corresponding random variable \( Z_x \), is a stochastic process with index set the interval \([0, 1]\), where \( Z_x \) is defined by

\[
Z_x = \frac{1}{n} \sum_{i=1}^{n} U(x - X_i^*).
\]

If \( \{X_1, \ldots, X_n\} \) are independent and identically distributed, \( F \), then for each \( x \), \( Z_x \) has a binomial distribution in which

\[
\text{prob}(\omega | Z_x(\omega) \leq t) = \sum_{0 \leq K \leq nt} \binom{n}{K} [F(x)]^K [1 - F(x)]^{n-K}.
\]

Multiple comparisons also multiply the number of subjective judgments to be made. The additional types of errors which can be made from making multiple inferences increases the difficulty of communicating results in such a way that it is clear as to what the probabilities are of the outcomes being due only to the random nature of the phenomena. For this reason the subject of error rates is often discussed in connection with problems where many conclusions are to be reached from one set of data. There is no attempt here to discuss hypothetical error rates of the type involved with imagining an experiment to be repeated a certain number of times and dividing the number of errors by the number.
of trials. Nor, for reasons which follow, is the concept of experiment-wise error rate discussed, in which the statistic used is the number of experiments involved, having at least one erroneous inference, divided by the number of experiments. The position taken here is that if inferences are to be made between outcomes of several experiments, they shall be considered as part of one experiment. If no cross inferences are to be made the experiments shall be treated individually.

In CHAPTER I the variety of Type I errors was discussed. If an experiment has a finite set of at least two inferential statements to be made, and if regions have been determined for each in the sample space for which the hypothesis is to be rejected, then type one errors occur with many possible conditions in the parameter space. Because of this complexity, and the position taken that one overall experiment is being considered, it is assumed here that errors refer to the situation in which all hypotheses are considered to hold. In this context each rejection becomes an error, relative to the hypothesis, and the error rate statistic is the ratio of the number of rejections to the total number of statements. The expected value of this statistic depends on the distribution and it is not often that requiring all hypotheses to hold simultaneously determines a unique distribution for the statistic. It is desired, in communicating the outcomes of an experiment, to establish that reasonable attempts are being made to hold down possible errors. For this reason the least upper bound of the expected values of the error rate statistic under the assumption that all hypotheses hold is referred to here as the expected error rate.

Suppose for example that K hypotheses of the form $H_i: \theta = \omega_i$.
i = 1, 2, ..., K, and \( R_i \), \( i = 1, 2, ..., K \) are the corresponding rejection regions in the sample space. Let \( X_i \) be the binary random variable which is the composition of the function \( X_{R_i} : x \rightarrow \{ 1 \ \text{x} \in R_i \ \\ 0 \ \text{x} \notin R_i \} \), and the total sample random variable. If \( x_i \) is a sample for \( X_i \) then \( \bar{x} = \frac{1}{K}(x_1 + \ldots + x_K) \) is the error rate statistic. For any \( \Theta \in \omega = \bigcap_{i=1}^{K} \omega_i \) the probability \( \hat{p}_{\Theta}(R_i) \) is the probability that \( X_i = 1 \) and \( E(X_i) = \hat{p}_{\Theta}(R_i) \leq \alpha_i = \sup_{\Theta \in \omega} \hat{p}_{\Theta}(R_i) \), the level for the \( i \)-th individual inference. The expected error rate

\[
\sup_{\Theta} \left( \frac{1}{K} \sum_{i=1}^{K} E(X_i) \right) = \sup_{\Theta} \left( \frac{1}{K} \sum_{i=1}^{K} \hat{p}_{\Theta}(R_i) \right) \leq \frac{1}{K} \sum_{i=1}^{K} \sup_{\Theta \in \omega} \hat{p}_{\Theta}(R_i) = \frac{1}{K} \sum_{i=1}^{K} \alpha_i^*.
\]

It is reasonable to set \( \alpha_i^* = \alpha^*, i = 1, 2, ..., K \). Then \( \frac{1}{K} \sum_{i=1}^{K} \alpha_i^* = \alpha^* \).

The term contrast is used classically in three different ways. If the parameter space is an \( n \)-dimensional vector space then a contrast is an element of the dual space which maps the constant vectors to zero. That is, if \( C' = (c_1, \ldots, c_n) \), \( J' = (1, 1, \ldots, 1) \), \( \Theta = (\Theta_1, \ldots, \Theta_n) \), and \( C \) is used for the linear function, as well as its vector of coefficients, then \( C : \Theta \rightarrow C'\Theta \) is a contrast if \( C'J = 0 \), or \( \frac{1}{n} \sum_{i=1}^{n} c_i = 0 \). It is common and not confusing to call either of the linear combinations \( C'\Theta \) or \( C'\hat{\Theta} \) a contrast, where \( \Theta \) is an estimate of \( \Theta \).

The situation in nonparametrics is similar, but somewhat different. In the problem considered here of sampling from \( g \) independent random variables \( X_1, X_2, \ldots, X_g \), having continuous distribution functions \( F_1, F_2, \ldots, F_g \), respectively, the parameter space is the product of \( g \) convex subsets of the infinite dimensional function space \( V_g = V \times V \times \ldots \times V \), discussed on page 29. If \( \Theta' = (F_1, \ldots, F_g) \) then for every \( x \),
\( o'(x) = (F_1(x), \ldots, F_g(x)) \) is an element in the \( g \)-dimensional space \( \mathbb{R} \times \mathbb{R} \times \ldots \times \mathbb{R} \), \( g \) times. General contrasts have no statistical meaning in this setting. However, the researcher is often interested in comparing various pairs of pooled subgroups of the treatment groups. If \( I_g = \{1, 2, \ldots, g\} \) is the index set for the groups and \( H \) is a subset of the set of all pairs \((A, B)\) of non-empty disjoint subsets of \( I_g \), it is reasonable to ask the following question. If the random variables \( \{X_i\} \), \( i \in A \) are considered to have a common distribution function and if \( \{X_j\} \), \( j \in B \) have a common distribution function, are the two the same? Suppose there are \( n_i \) samples from \( \{X_{ij}\} \), \( j = 1, 2, \ldots, n_i \), \( i = 1, 2, \ldots, g \), where \( X_{ij} \sim F_i \), \( i = 1, 2, \ldots, g \). It is assumed that the variables are independent and, in the Kolmogorov-Smirnov case, that the distribution functions are continuous. For each \( x \), the sampling distribution function

\[
\hat{F}_i(x) = \frac{1}{n_i} \sum_{j=1}^{n_i} U(x - X_{ij})
\]

is an unbiased estimate of \( F_i(x) \), where \( X_{ij} \) is a sample from \( X_{ij} \), \( j = 1, 2, \ldots, n_i \), \( i = 1, 2, \ldots, g \). For a non-empty subset \( A \subseteq I_g \), the sampling distribution for the pooled data \( \{X_{ij}\} \), \( j = 1, 2, \ldots, n_i \), \( i \in A \), is

\[
\hat{F}_A(x) = \frac{1}{n_A} \sum_{i \in A} \frac{n_i}{n_A} \sum_{j=1}^{n_i} U(x - X_{ij}) = \sum_{i \in A} \frac{n_i}{n_A} \hat{F}_i(x),
\]

where \( n_A = \sum_{i \in A} n_i \). A statistic to be used in comparing the subgroups determined by \( (A, B) \in H \), is \( \hat{F}_A(x) - \hat{F}_B(x) \). If \( C_{AB} \) is a vector whose \( i \)-th component is \( \frac{n_i}{n_A} \) if \( i \in A \), \( \frac{-n_i}{n_B} \) if \( i \in B \), 0 if \( i \notin A \cup B \), then

\[
C_{A,B}(x) = \sum_{i \in A} \frac{n_i}{n_A} \hat{F}_i(x) - \sum_{i \in B} \frac{n_i}{n_B} \hat{F}_i(x) = \hat{F}_A(x) - \hat{F}_B(x).
\]

The \( C_{A,B} \) is a special
contrast.

To clarify the above definition of this special contrast, a simple example will be given. For further examples the reader should refer to CHAPTER V which is devoted to several applied problems. Suppose the researcher has four groups with five observations in the first group, four in the second, six in the third and five in the fourth. He proposes to see if the distribution of group 1 is the same as that of groups 2 and 4 combined. In this example, \( J = \{1, 2, 3, 4\}, A = \{1\}, B = \{2, 4\} \). The appropriate contrast is

\[
C_{AB} = \sum_{i \in A} n_i \hat{F}_i - \sum_{j \in B} n_j \hat{F}_j = \frac{5}{9} \hat{F}_1 - \left( \frac{4}{9} \hat{F}_2 + \frac{5}{9} \hat{F}_4 \right) = \hat{F}_1 - \frac{1}{9}(4\hat{F}_2 + 5\hat{F}_4).
\]

Any multiple of a contrast is essentially the same contrast. There are two natural ways to normalize such a contrast. Let \( Z_A \) be the random variable for the sampling distribution \( \hat{F}_A \). That is,

\[
Z_A(x) = \frac{1}{n_A} \sum_{i \in A} \frac{n_i}{n_A} U(x - x_{ij}) = \sum_{i \in A} \frac{n_i}{n_A} Z_i(x).
\]

Then if the range of \( \{Z_A(x) - Z_B(x)\}, (A, B) \in \mathcal{H} \), is to be considered it is convenient to leave \( C_{A,B} \) as is, because when \( \{F_i(x)\} \) are ordered \( F(1)(x) \leq F(2)(x) \leq \ldots \leq F(g)(x) \), it follows from the nature of convex combinations that

\[
|C_{AB}'(x)| = \left| \sum_{i \in A} \frac{n_i}{n_A} \hat{F}_i(x) - \sum_{j \in B} \frac{n_j}{n_B} \hat{F}_j(x) \right| \leq F(g)(x) - F(1)(x).
\]

For Kolmogorov-Smirnov statistics it is better to multiply

\[
C_{A,B} \text{ by } \sqrt{\frac{1}{n_A} + \frac{1}{n_B}} \text{ in the large sample case. Let } D_{A,B} = \sqrt{\frac{1}{n_A} + \frac{1}{n_B}} C_{A,B}.
\]
Then for large samples \( \sup_{x} |D_{AB}^1 (x)| \) is approximately distributed \( \Lambda \), where

\[
\Lambda(x) = 1 - 2 \sum_{j=1}^{\infty} (-1)^{j-1} e^{-\frac{2j^2}{x^2}}
\]

Two theorems on nonparametric contrasts will be given below.

**Theorem 3.1.** Let \( g \) be the number of groups. Then the number of possible \( C \)-contrasts is \( \frac{3^g - 2^{g+1} + 1}{2} \).

**Proof:** The proof will be by induction. Let \( g = 2 \). Then there is only one possible \( C \) contrast. In this case \( \frac{3^g - 2^{g+1} + 1}{2} = \frac{9 - 8 + 1}{2} = 1 \).

Suppose the theorem is true for \( g = n \). Let \((A,B)\) be any pair in \( H_n \), where \( H_n \) is the set of \( C \) contrasts for \( n \) groups. There are four possible types of \( C \) contrasts in \( H_{n+1} \) corresponding to the pair \((A,B)\), namely

1. \((A,B)\)
2. \((A \cup \{n+1\}, B)\)
3. \((A, B \cup \{n+1\})\), and
4. \((C, \{n+1\})\),

where \( n+1 \) represents the additional group, and \( C \) is any set in \( H_{n+1} \) not containing \( n+1 \). There are \( \frac{3^n - 2^{n+1} + 1}{2} \) of type one by the induction hypothesis. Likewise there are \( \frac{3^n - 2^{n+1} + 1}{2} \) of types two and three. Now there are \( 2^n - 1 \) nonempty subsets of \( H_n \). Hence there are \( 2^n - 1 \) of these.

Hence the number of elements in \( H_{n+1} \) is

\[
3 \left[ \frac{3^n - 2^{n+1} + 1}{2} \right] + [2^n - 1]
\]

\[
= \frac{3^{n+1} - (2+1)2^{n+1} + 3}{2} + \frac{2^{n+1} - 2}{2}
\]
Hence the theorem is true for $g = n+1$. Q.E.D.

Theorem 3.2. Let $A$ and $B$ be subsets of contiguous elements of $I_g$, the index set. The number of $C_{AB}$ contrasts is \( \binom{g}{2} + 2 \binom{g}{3} + \binom{g}{4} = \binom{g+2}{4} \).

Proof: Let $R_g = \{(i,j,k,\ell) | 1 \leq i \leq j < k < \ell \leq g \}$. There is a one-to-one correspondence between the set $R_g$ and the set of all pairs of subsets of contiguous elements of $I_g$. For any pair $(i,j,k,\ell)$, there are four possibilities,

1. $i < j < k < \ell$,
2. $i = j < k < \ell$,
3. $i = j < k = \ell$, or
4. $i < j < k = \ell$.

There are $\binom{g}{4}$ of the first type, $\binom{g}{3}$ of the second type, and fourth type, $\binom{g}{2}$ of the third type. Therefore the number of subsets of contiguous elements of $I_g$ is $\binom{g}{2} + 2\binom{g}{3} + \binom{g}{4}$. Now

\[
\binom{g}{2} + 2\binom{g}{3} + \binom{g}{4} = \frac{g!}{4!(g-4)!} + 2 \frac{g!}{3!(g-3)!} + \frac{g!}{2!(g-2)!} = \frac{g!(g+1)(g+2)}{4!(g-2)!} = \binom{g+2}{4}
\]

The following four theorems were published by Kolmogorov in 1933.
and a discussion of them in English is found in a 1939 paper by
Kolmogorov [9]. They will be presented here for later use without
proof.

Theorem 3.3. If the function $F(\xi)$ is continuous then the distribution
law of the quantities $D_n = \sup |F(\xi) - F_n(\xi)| / \sqrt{n}$ does not depend on $F(\xi)$.

Let $\phi_n(\lambda)$ be the value of the probability $P(D_n \leq \lambda)$. The next
theorem and Theorem 4.6 are basic to the subject.

Theorem 3.4. For $n$ tending to infinity the distribution function $\phi_n(\lambda)$
tends to

$$ \phi(\lambda) = \sum_{k=-\infty}^{+\infty} (-1)^k \cdot e^{-2k^2\lambda^2} $$

uniformly with respect to $\lambda$.

Theorem 3.5. For any distribution function $F(\xi)$, $P(D_n \leq \lambda) \geq \phi_n(\lambda)$.

Theorem 3.6. If the probability law $F(\xi)$ is continuous, then the prob-
ability

$$ P(\sup |F_{n_1}(\xi) - F_{n_2}(\xi)| < \sqrt{\frac{n_1 + n_2}{n_1 n_2}} ) = \phi_{n_1, n_2}(\lambda) $$

is independent of the function $F(\xi)$. If $n_1$ and $n_2$ are indefinitely
increased subject to the restriction that the ratio $n_1/n_2$ remains between
two fixed numbers $a_1$ and $a_2$

$$ 0 < a_1 \leq n_1/n_2 \leq a_2 < +\infty $$

then

$$ \phi_{n_1, n_2}(\lambda) \to \phi(\lambda). $$

In the general case, where the probability law $F(\xi)$ is absolutely
arbitrary, we have
The definitions and remarks or theorems have been presented for the purpose of stating the most general problems in multiple comparisons to be presented here. If \( \{X_{ij}\}_{j=1,2,...,n_i; i=1,2,...,g} \) are independent random variables, distributed \( F_i \), \( i=1,2,...,g \), \( H \) is a subset of the set of all pairs \((A,B)\) of non-empty disjoint subsets of \( I_g = 1,2,...,g \) with \( \{C_{(A,B)}| (A,B) \in H\} \) being the contrasts of the types discussed above which are of interest to the researcher, how are the rejection regions to be determined? Specifically, how are the \( \lambda_{A,B} \) and \( \alpha^* \) to be determined, for a given \( \alpha \), so that if \( W_{AB} \) is the rejection region \( \{x | C_{AB}^{\hat{\theta}} > \lambda_{A,B}\} \) for the contrast \( C_{A,B} \) where \( \sup_{\hat{\theta} \in \Theta} p_{\hat{\theta}}(W_{A,B}) = \alpha^* \) for \( \Theta_o = \{\theta|\theta'=(F,F,...,F)\}=FJ \) for some \( F \) in \( V \), then \( \sup_{\hat{\theta} \in \Theta_o} p_{\hat{\theta}}(\bigcup_{(A,B) \in H} W_{A,B}) = \alpha \). This problem is discussed in more detail in the next two chapters.

The other class of problems is only alluded to here for the sake of completeness. Scheffe [17] has done some excellent work in the parametric case on simultaneous confidence intervals. A confidence set \( \psi(x) \) of confidence \( 1-\alpha \) is the image of a function \( \psi \) on the sample space to the parametric space such that if \( \psi^{-1}(\Theta) = \{x | \Theta \in \psi(x)\} \) then \( p_{\psi^{-1}(\Theta)} = 1 - \alpha \). When a metric \( \delta(\Theta_1,\Theta_2) \) is introduced in the parameter space and \( \hat{\theta} \) is a statistic being used to estimate \( \Theta \) it is common to define \( \psi \) by determining \( \lambda \) so that \( \psi(x) = \{\Theta|\delta(\Theta,\hat{\theta}(x)) \leq \lambda\} \) is a confidence set of confidence \( 1-\alpha \). It is also, often only of interest to know whether certain parameters are covered. For example in the multiple comparison case with contrasts \( \{C_{(A,B)}| (A,B) \in H\} \), where
the interest may be only in whether

the interest may be only in whether

If the confidence is set so that

If the confidence is set so that

as in the

as in the

case of hypothesis testing it is desired to find $\alpha^*$ to insure a given $\alpha$. 

$\psi_{A,B,\lambda}(x) = \{ \emptyset \mid || c'_{A,B}[x - \hat{o}(x)] || < \lambda \}$

$\psi_{A,B,\lambda}(x) = \{ \emptyset \mid || c'_{A,B}[x - \hat{o}(x)] || < \lambda \}$
CHAPTER IV

DERIVATION OF METHODS

This chapter will deal with the development of two methods for making multiple comparisons. The use of each will be restricted by the availability of tables, and by assumptions which are necessary in developing the method.

The first method to be discussed here is the F.S.D. test first proposed by Fisher in 1935. Although Fisher suggested the method, no record of his development of it could be found in the literature.

Let \( H_1, H_2, \ldots, H_k \) be \( k \) hypotheses in a multiple comparison test where \( H_i \) represents the hypothesis that \( \theta \in \omega_i \) with a corresponding rejection region \( R_i \) such that if \( x \in R_i \), \( H_i \) would be rejected. The probability, \( \alpha_i^* = \alpha^* \), as mentioned in CHAPTER III, of a Type I error, corresponding to \( H_i \) is given as \( \alpha^* = \sup_{\theta \in \omega_i} \tilde{p}_\theta(R_i) \). Let

\[
\chi_{R_i}(x) = \begin{cases} 1 & \text{if } x \in R_i \\ 0 & \text{if } x \notin R_i \end{cases},
\]

\[
\chi_{\omega_i}(\theta) = \begin{cases} 1 & \text{if } \theta \in \omega_i \\ 0 & \text{if } \theta \notin \omega_i \end{cases},
\]

and \( \Pi_i, \emptyset = \tilde{p}_\emptyset(R_i) \). Under the null hypothesis \( \theta \in \omega_i \), which implies that \( \Pi_i, \emptyset \leq \alpha^* \). Let \( A \) be a subset of the set \( I_k = \{1, 2, \ldots, k\} \). Then

\[
\omega_A = \bigcap_{i \in A} \omega_i \cap \bigcap_{i \notin A} \Phi(\omega_i), \text{ where } \Phi \text{ is complement}
\]

A Type I error occurs when \( H_i \) is rejected and \( \theta \in \omega_i \). This can be
expressed by the product $x_{R_i}(x) \cdot x_{\omega_i}(\emptyset)$. This product is equal to one if $x \in R_i$ and $\emptyset \in \omega_i$. Otherwise the product would be zero. Therefore by the definition of error rate, we obtain the following functional formula.

$$ER(\emptyset, x) = \frac{1}{k} \sum_{i \in A} x_{R_i}(x) x_{\omega_i}(\emptyset).$$

From the definition of the characteristic functions for $R_i$ and $\omega_i$, we observe that

$$\Pr(x_{R_i}(x) x_{\omega_i}(\emptyset) = 1) = \begin{cases} \Pi_{i, \emptyset, \emptyset \in \omega_i} & \text{if } \emptyset \in \omega_i, \\ 0 & \text{otherwise,} \end{cases}$$

We can therefore write the expected value of the product as

$$E(x_{R_i}(x) x_{\omega_i}(\emptyset)) = \begin{cases} \Pi_{i, \emptyset, \emptyset \in \omega_i} & \text{if } \emptyset \in \omega_i, \\ 0 & \text{otherwise,} \end{cases}$$

Hence

$$E(ER(\emptyset, x)) = \frac{1}{k} \sum_{i \in A} E(x_{R_i}(x) x_{\omega_i}(\emptyset)) = \frac{1}{k} \sum_{i \in A} E(x_{R_i}(x) x_{\omega_i}(\emptyset)) \prod_{i, \emptyset, \emptyset \in \omega_i} \sum_{i \in \Omega_{i, \omega_i}} \Pi_{i, \emptyset, \emptyset \in \omega_i} \prod_{i, \emptyset, \emptyset \in \omega_i} \sum_{i \in \Omega_{i, \omega_i}}$$

If $\emptyset \in \cap_{i \in \Omega_{i, \omega_i}}$, then for all $i \in I_k$, $x_{\omega_i}(\emptyset) = 1$, and

$$E(ER(\emptyset, x)) = \frac{1}{k} \prod_{i, \emptyset, \emptyset \in \omega_i} \sum_{i \in \Omega_{i, \omega_i}} \Pi_{i, \emptyset, \emptyset \in \omega_i} \prod_{i, \emptyset, \emptyset \in \omega_i} \sum_{i \in \Omega_{i, \omega_i}}$$

Therefore

$$ER(\emptyset, x) = \frac{\sum_{i \in A} x_{R_i}(x) x_{\omega_i}(\emptyset)}{k} = \frac{\sum_{i \in A} x_{R_i}(x)}{k}.$$

Then the number of type one errors, when $\emptyset \in \cap_{i \in \Omega_{i, \omega_i}}$, is $k \cdot ER(\emptyset) = \sum_{i \in I_k} x_{R_i}(x)$, and

$$E(k \cdot ER(\emptyset, x)) = E(\sum_{i \in I_k} x_{R_i}(x)) = \sum_{i \in I_k} E(x_{R_i}(x)) = \sum_{i \in I_k} \Pi_{i, \emptyset, \emptyset \in \omega_i}. \text{ The variance of } k \cdot ER(\emptyset, x) \text{ is given as Var}(k \cdot ER(\emptyset)) = E(k \cdot ER(\emptyset, x) - E(k \cdot ER(\emptyset, x))^2 =$$
\[ E[\Sigma x_{R_i}(x) x_{R_j}(x)] - \Sigma \Pi_{i,\Theta} \Pi_{j,\Theta} = \Sigma(\Pi_{i,j,\Theta} - \Pi_{i,\Theta} \Pi_{j,\Theta}) \]

where \( \Pi_{i,j,\Theta} = \hat{p}_{\Theta}(R_i \cap R_j) \leq \sqrt{\Pi_{i,\Theta} \Pi_{j,\Theta}} \), therefore

\[ \text{Var}(k \cdot \text{ER}(\Theta)) \leq \Sigma \left[ \sqrt{\Pi_{i,\Theta} \Pi_{j,\Theta}} (1 - \sqrt{\Pi_{i,\Theta} \Pi_{j,\Theta}}) \right] \]

Since \( 1 > \alpha^* \geq \Pi_{i,\Theta} > 0 \) and \( 1 > \alpha^* \geq \Pi_{j,\Theta} > 0 \), we have \( \sqrt{\Pi_{i,\Theta} \Pi_{j,\Theta}} \leq \alpha^* \).

The value \( \alpha^* (1-\alpha^*) \) is an increasing function between 0 and 1/2 but the value of \( \alpha^* \) for all practical purposes lies between 0 and 1/2 so it is clear that \( \text{Var}(k \cdot \text{ER}(\Theta)) \leq \Sigma \alpha^* (1-\alpha^*) = k^2 \alpha^* (1-\alpha^*) \).

A reasonable explanation of Fisher's admittedly intuitive use of \( \alpha/k \) for \( \alpha^* \) is the following: If, for example, \( \alpha = .05 \) is to be the overall \( \alpha \)-level then the expected number of type one errors should be no more than one in twenty. Thus, if \( \alpha^* = \alpha/k \), \( E(k \cdot \text{ER}(\Theta,x)) \leq \alpha^* \).

From the definitions and theorems in CHAPTER III, one can proceed with development of the second method, which is a new multiple comparisons test of a type designed to help test one particular type of hypothesis presented in CHAPTER I. However the test to be developed here is also applicable, with some difficulty, for the other types of hypotheses presented there.

Consider \( g \) groups of independent random variables \( \{X_{ij}\} \), \( j = 1, \ldots, n_i, i = 1, 2, \ldots, g \) where \( X_{ij} \sim F_i, i = 1, 2, \ldots, g \), and each \( F_i \) is continuous. Let \( Y_{ij} = F_i(X_{ij}), Y_i = F_i(X), y_{ij} = F_i(x_{ij}), y_i = F_i(x), \) and \( \hat{G}(y_i) = F_i(x) \). Because of the continuity and monotonicity of \( F_i, y_{ij} \leq y_i \) if and only if \( x_{ij} \leq x \), so \( U(x - x_{ij}) = U(y - y_{ij}) \).
Therefore, \( F_i(x) = \frac{1}{n_i} \sum_{j=1}^{n_i} U(x - x_{ij}) = \frac{1}{n_i} \sum_{j=1}^{n_i} U(y_i - y_{ij}) = G_i(y_i), \)

and \( \hat{F}_A(x) = \sum_{i \in A} \left( \frac{n_i}{n_A} \right) \hat{F}_i(x) = \sum_{i \in A} \left( \frac{n_i}{n_A} \right) \hat{G}_i(y_i). \) In the case of the null hypothesis where \( F_1 = F_2 = \ldots = F_g = F, \) and \( Y = F(X), y = F(x), \)

\( \hat{F}_A(x) = \hat{G}_A(y). \) Therefore

\[
\sup_x \left| \frac{\hat{F}_A(x) - \hat{F}_B(x)}{\sqrt{1/n_A + 1/n_B}} \right| = \sup_y \left| \frac{\hat{G}_A(y) - \hat{G}_B(y)}{\sqrt{1/n_A + 1/n_B}} \right|
\]

The random variables \( Y_{ij} \) and \( Y \) are each distributed uniformly in the interval \([0,1]\). For fixed \( y \), these random variables can be transformed into Bernoulli-type random variables by considering

\[
Z_{ij}(y) = U(y - Y_{ij}) = \begin{cases} 
1, & Y_{ij} < y \\
0, & Y_{ij} \geq y
\end{cases}
\]

Clearly for \( y < 0, Z_{ij}(y) = 0 \) and for \( y > 1, Z_{ij}(y) = 1. \)

Let \( A \) be a subset of \( J = \{1, \ldots, g\} \). Then the sampling distribution of combinations of observations over the set \( A \) is given as follows:

\[
Z_A(y) = \frac{1}{n_A} \sum_{i \in A} \sum_{j=1}^{n_i} Z_{ij}(y) = \sum_{i \in A} \left( \frac{n_i}{n_A} \right) Z_i(y), \text{ where } Z_i(y) = \left( \frac{1}{n_i} \right) \sum_{j=1}^{n_i} Z_{ij}(y).
\]

The mean of the random variable \( Z_A(y) \) is given by

\[
E(Z_A(y)) = \sum_{i \in A} \left( \frac{n_i}{n_A} \right) E(Z_i(y)) = \sum_{i \in A} \left( \frac{n_i}{n_A} \right) y = \frac{y}{n_A} \sum_{i \in A} n_i = \frac{n_A}{n_A} \cdot y = y.
\]

To determine the covariance of \( Z_C(y_p) \) and \( Z_D(y_q) \), when \( C \cap D \) may not be empty, it is helpful to consider the following:
\[ E(Z_{ij}(y_p) Z_{k\ell}(y_q)) = \begin{cases} 
  y_p y_q, & \text{if } i \neq k \text{ or } i = k, j \neq \ell \\
  y_p \wedge y_q, & \text{if } i = k \text{ and } j = \ell
\end{cases} \]

where \( y_p \wedge y_q \) is the minimum of \( y_p \) and \( y_q \). Therefore,

\[
E(Z_C(y_p) Z_D(y_q)) = \sum_{i \in C} \left( \frac{1}{n_C} \right) \frac{n_i}{n_D} \sum_{j \in \ell} E(Z_{ij}(y_p) Z_{k\ell}(y_q))
\]

\[
= \sum_{i \in C \cap D} \frac{1}{n_C n_D} n_i y_p \wedge y_q + n_i (n_i - 1) y_p y_q + \sum_{i \in C \cap D} \frac{1}{n_C n_D} n_i n_k y_p y_q - \frac{1}{n_C n_D} n_i^2 y_p y_q
\]

\[
= \sum_{i \in C \cap D} \frac{n_i}{n_C n_D} (y_p \wedge y_q - y_p y_q) + y_p y_q
\]

In addition,\n
\[ \text{Cov}(Z_C(y_p), Z_D(y_q)) = E[Z_C(y_p) - E(Z_C(y_p)) \ (Z_D(y_q) - E(Z_D(y_q)))] \]

\[
= E(Z_C(y_p) Z_D(y_q)) - y_p y_q = (n_C n_D / n_C n_D)(y_p \wedge y_q - y_p y_q). \quad \text{For the variance, it follows that} \quad \text{Var} \ Z_A(y_p) = (n_A n_A / n_A n_A)(y_p \wedge y_q - y_p y_q) = (1/n_A)(y_p - y_p^2). \quad \text{If} \ A \cap B = \emptyset \ \text{the variance of the random variable} \ Z_A(y_p) - Z_B(y_p) \ \text{is} \]

\[ (1/n_A)(y_p - y_p^2) + (1/n_B)(y - y^2) = (1/n_A + 1/n_B)(y_p - y_p^2). \]

Let \( V_i(y_p) = \sqrt{n_i} (Z_i(y_p) - y_p) \). We can now compute the covariance of \( V_i(y_p) \) and \( V_k(y_q) \) as follows:

\[ \text{Cov} \ (V_i(y_p), V_k(y_q)) = \sqrt{n_i} \sqrt{n_k} E[(Z_i(y_p) - y_p) (Z_k(y_q) - y_q)]. \]

By the assumption of independence between groups, if \( i \neq k \) then \( \text{Cov} \ (V_i(y_p), V_k(y_q)) = 0 \). If \( i = k \), then \( \text{Cov} \ (V_i(y_p), V_k(y_q)) = y_p \wedge y_q - y_p y_q \), or using the Kroenecker delta notation

\[ \text{Cov} \ (V_i(y_p), V_k(y_q)) = \delta_{ik} (y_p \wedge y_q - y_p y_q). \]
The relation $V_i(y_p) = \sqrt{n_i} (Z_i(y_p) - y_p)$ will be used in computing the variance-covariance of

$$\frac{Z_A(y_p) - Z_B(y_p)}{\sqrt{1/n_A + 1/n_B}}.$$ 

To do so, it is helpful to use the notation

$$V(p) = \begin{bmatrix} V_1(y_p) \\ \vdots \\ V_g(y_p) \end{bmatrix},$$

and

$$W = \begin{bmatrix} V(1) \\ \vdots \\ V(m) \end{bmatrix}.$$ 

where $W$ is the vector having the $V_i$'s as components.

Now $E(V_i(y_p)) = 0$, $i = 1, \ldots, g$, $p = 1, \ldots, m$, so $E(W) = 0$.

The matrix $WW'$ can be blocked so that $(WW')_{pq} = (V(p) \cdot V'(q))$ is the $p,q$
block. Let $y_{pq} = y_p \land y_q - y_p y_q$. Then

$$E(V(p) V'(q)) = \begin{pmatrix} y_{pq} & 0 & \ldots & 0 \\ 0 & y_{pq} & \ldots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \ldots & y_{pq} \end{pmatrix} = y_{pq} \mathbf{I}_g,$$

$$E(ww') = \begin{pmatrix} y_{11}I_g & y_{12}I_g & \ldots & y_{1m}I_g \\ y_{21}I_g & y_{22}I_g & \ldots & \vdots \\ \vdots & \vdots & \ddots & \vdots \\ y_{m1}I_g & y_{m2}I_g & \ldots & y_{mm}I_g \end{pmatrix}.$$

By using the well-known notation of tensor products, the above can be written $E(ww') = \mathbb{T} \otimes \mathbf{I}_g$ where $\otimes$ is tensor product and $\mathbb{T}$ is a matrix whose $pq^{th}$ element is $y_{pq}$. Let

$$|K_{AB}V(p)| = \left| \frac{Z_A(y_p) - Z_B(y_p)}{\sqrt{1/n_A + 1/n_B}} \right| = \left| \frac{\sum_{i \in A} (n_i/n_A)[Z_i(y_p) - y_p] - \sum_{j \in B} (n_j/n_B)[Z_j(y_p) - y_p]}{\sqrt{1/n_A + 1/n_B}} \right|$$

$$= \left| \frac{\sum_{i \in A} \sqrt{n_i/n_A} \sqrt{n_i}(Z_i(y_p) - y_p) - \sum_{j \in B} \sqrt{n_j/n_B} \sqrt{n_j}(Z_j(y_p) - y_p)}{\sqrt{1/n_A + 1/n_B}} \right|$$

where the $j^{th}$ element of the $K_{AB}$ is
Therefore one may write

\[
K_{AB}(j) = \begin{cases} \frac{1}{\sqrt{n_A}} \cdot \frac{\sqrt{n_A}}{\sqrt{n_B}} / \sqrt{1/n_A + 1/n_B}, & \text{if } j \in A \\ -\frac{1}{n_B} \sqrt{n_A/n_B} / \sqrt{1/n_A + 1/n_B}, & \text{if } j \in B \\ 0, & \text{otherwise} \end{cases}
\]

Let

\[
K = \begin{bmatrix}
K'_{A_1B_1} \\
K'_{A_2B_2} \\
\vdots \\
K'_{A_mB_m}
\end{bmatrix}
\]

Therefore one may write

\[
(I_m \otimes K)W = \begin{bmatrix}
(KV(1)) \\
\vdots \\
(KV(m))
\end{bmatrix} = \hat{W}
\]

\[
E(\hat{W}^* \hat{W}'') = E[(I_m \otimes K')WW'(I_m \otimes K')']
\]

\[
= (I_m \otimes K') E(WW') (I_m \otimes K)
\]

\[
= (I_m \otimes K') T \otimes I_g(I_m \otimes K) = T \otimes KK'
\]

The desired probability that each contrast will have norm less than or equal to \( \lambda \) can be approximated as follows:
\[
\mathbb{P}\left\{ \left| \frac{\hat{Z}_A(y_j) - \hat{Z}_B(y_j)}{\sqrt{1/n_A + 1/n_B}} \right| \leq \lambda \quad \text{for all } A, B, y_j \right\} = \\
\frac{1}{(2\pi)^m} \sqrt{\det (KK')} \int_{-\lambda}^{\lambda} \cdots \int_{-\lambda}^{\lambda} e^{-1/2[x'(KK')^{-1}x]_1 \cdots dx_m} \\
\]

Now \((T \otimes KK')^{-1}\) can be computed as \(T^{-1} \otimes (KK')^{-1}\), so it is necessary to find \(T^{-1}\) and \((KK')^{-1}\).

Suppose \(y_i = i/N\) for \(i = 1, \ldots, m = N-1\). Then
\[
y_{i \xi} = (i/N \wedge \xi/N - i\xi/N^2).
\]

For \(i < \ell\), \(y_{i \xi} = (i/N - i\xi/N^2) = (i/N^2)(N-\ell)\) and since \(T\) is symmetric it can be represented as
\[
T = \begin{pmatrix}
1(N-1) & 1(N-2) & \cdots & 1(N-m) \\
2(N-2) & 2(N-3) & \cdots & 2(1) \\
(1/N^2) & \cdots & \cdots & \cdots \\
& & & \\
& & & (N-1)1
\end{pmatrix}
\]

The inverse of this matrix is computed in a paper by Greenberg and Sarhan [7] and is reproduced below.
\[
T^{-1} = N^2A^{-1} = N^2 \\
\begin{pmatrix}
2/N & -1/N & 0 & 0 & 0 & \cdots & \cdots & 0 \\
-1/N & 2/N & -1/N & 0 & 0 & \cdots & \cdots & 0 \\
0 & -1/N & 2/N & -1/N & 0 & \cdots & \cdots & \cdots \\
& & & & & \ddots & \cdots & \cdots \\
& & & & & & & \ddots & \cdots & \cdots \\
0 & & & & & & & & -1/N & 2/N & -1/N \\
0 & 0 & 0 & 0 & 0 & 0 & 0 & -1/N & 2/N
\end{pmatrix}
\]
For the case in which the only contrasts are those comparing each experimental group with a control \( KK' \) is nonsingular and has the following form:

\[
KK' = \begin{bmatrix}
1 & -1 & 0 & 0 & \ldots & 0 \\
1 & 0 & -1 & 0 & \ldots & 0 \\
1 & 0 & 0 & -1 & \ldots & 0 \\
\vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\
1 & 0 & 0 & 0 & \ldots & -1
\end{bmatrix}
\]

\[
\begin{bmatrix}
0 & 0 & \ldots & 0 & 0 & 0
\end{bmatrix}
\]

\[
\begin{bmatrix}
\text{g}_1 \\
\text{g}_2 \\
\vdots \\
\text{g}_n
\end{bmatrix}
\]

\[
(KK')^{-1} = \begin{bmatrix}
\frac{\text{g}_1}{g+1} & -\frac{1}{g+1} & -\frac{1}{g+1} & \ldots \\
-\frac{1}{g+1} & \frac{\text{g}_1}{g+1} & -\frac{1}{g+1} & \ldots \\
\frac{1}{g+1} & \frac{1}{g+1} & \frac{1}{g+1} & \frac{1}{g+1}
\end{bmatrix}
\]

For other designs \( KK' \) may not be a nonsingular matrix. This method may be extended by use of the generalized inverse for \( KK' \).
Since the integral

\[
\int_{-\lambda}^{\lambda} \cdots \int_{-\lambda}^{\lambda} e^{-1/2[X'(T \otimes KK')^{-1}X]_{d_1} \cdots d_{\lambda}}
\]

must be evaluated by numerical procedures and high speed computers it is left in this form.
CHAPTER V

PRACTICAL EXAMPLES

This chapter is devoted to applications and examples utilizing the method developed in CHAPTER IV. Emphasis is placed upon non-parametric problems. The first two examples are chosen because existing methods do not allow for multiple comparisons in Kolmogorov-Smirnov statistics. The third example treats a parametric problem involving Poisson processes for which existing methods are not appropriate.

The first example is concerned with the analysis of the information given in Table 6 on page 15. The 1,565 females are divided into the age groups 10-20, 20-30, 30-40, 40-50, 50-60 and 60+. The number of people falling into each category of phosphorus levels in each age group is tabulated. The hypothesis to be tested is that \( F_i = F_j \) for \( i, j = 1, \ldots, 6 \). That is, the object is to test whether group \( i \) and group \( j \) come from the same distribution for all \( i \) and \( j \), and whether disjoint subsets of contiguous elements of the groups are identically distributed for all subsets. Simply stated, the object is to ask if \( F_A = F_B \) when \( A \) and \( B \) are subsets of contiguous elements of the set \( \{1, 2, 3, 4, 5, 6\} \) and \( A \cap B = \emptyset \). Let \( \alpha = .05 \). According to Theorem 3.2 the number of subsets of contiguous elements of \( \{1, 2, 3, 4, 5, 6\} \) is seventy. Consequently \( \alpha^* = .05/70 = .000714 \). Let \( 1-\alpha^* \) be represented by \( L(z) \) in Table 14 in the APPENDIX. In this case, \( L(z) = .999286 \), which corresponds to \( z = 1.992 \). \( \hat{F}_A \) and \( \hat{F}_B \) are different.
\[
\text{if } \max_x \left| \frac{\hat{F}_A(x) - \hat{F}_B(x)}{\sqrt{\frac{1}{n_A} + \frac{1}{n_B}}} \right| > 1.992.
\]

\(\hat{F}_A(x)\) and \(\hat{F}_B(x)\) are given in Table 7 and for the values A and B of interest, Table 8 contains the values

\[
D_{AB}/\sqrt{\frac{1}{n_A} + \frac{1}{n_B}}
\]

where \(D_{AB}\) is the maximum of \(|\hat{F}_A(x) - \hat{F}_B(x)|\) and \(n_A\) and \(n_B\) are the sample size for A and B. By consulting this table, and comparing the values with the value 1.992 five of the seventy contrasts are found to be significant. The age groups 20-40, 30-50, 10-50, 20-50, and 10-40 are all different from the age group 50+. Note that no pair of single age groups had significantly different sampling distributions.

The second sample to be presented is taken from a published paper by Weigand and Gaylor [24]. In this study the theory was tested that Negro skin resists irritants better than caucasian skin. Using concentrations of dinitrochlorobenzene (DNCB) as the variable, the minimal dose producing perceptible erythema was determined on the skin of caucasians, light- and dark-skinned Negroes. This was done twice, first on normal skin, then on skin stripped of stratum corneum. Table 9 gives the sampling distribution for the groups, caucasians (1), light-skinned Negroes (2), dark-skinned Negroes (3), all blacks (23), and light-skinned Negroes and whites combined (12), for normal skin only.

The Caucasian group contained twenty-three subjects, the light Negro group contained twenty-six subjects and the dark Negro group contained twenty-nine.
# TABLE 7

THE CUMULATIVE SAMPLING DISTRIBUTIONS OF BLOOD PHOSPHORUS LEVEL OF THE AGE GROUPINGS EMPLOYED IN THE CONTRASTS

<table>
<thead>
<tr>
<th>Phosphorus (mg %)</th>
<th>(1)</th>
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THE MAXIMUM OBSERVED DIFFERENCES OF THE CUMULATIVE SAMPLING DISTRIBUTIONS FOR VARIOUS SPECIFIC CONTRASTS CORRECTED FOR THE SAMPLE SIZE

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There are several different hypotheses which a researcher might wish to test. Two sets of hypotheses are discussed here.

The first set of hypotheses contains all the contrasts which are relevant to the researcher. These are \( C(1,2), C(1,3), C(2,3), C(1,23) \) and \( C(12,3) \). For \( \alpha = 0.05 \), \( \alpha^* = 0.01 = \alpha/5 \), and the critical value from Table 14 in the APPENDIX is 1.6277.

In Table 10 the values of 
\[
D_{AB} = \sqrt{ \frac{1}{n_A} + \frac{1}{n_B} }
\]

where \( D_{AB} \) is the maximum of \( |\hat{F}_A(x) - \hat{F}_B(x)| \) is given for all above contrasts.

Two contrasts were significant, \( C(1,3) \) and \( C(1,23) \). Hence the groups which could be said to have different sampling distributions are Caucasians and dark-skinned Negroes, and Caucasians and the Negro groups as a whole.

The problem could be viewed differently in the sense that the researcher could have tested this hypothesis: Using Caucasians as a control and the two groups of Negroes as experimental groups, one would wish to ask about \( C(1,2) \) and \( C(1,3) \). For \( \alpha = 0.05 \), \( \alpha^* = 0.05/2 = 0.025 \). From
TABLE 10
THE MAXIMUM OBSERVED DIFFERENCE OF THE CUMULATIVE SAMPLING DISTRIBUTIONS FOR VARIOUS SPECIFIC CONTRASTS CORRECTED FOR THE SAMPLE SIZES

<table>
<thead>
<tr>
<th>CA,B</th>
<th>nA</th>
<th>nB</th>
<th>D_AB</th>
<th>D_{AB}/\sqrt{n_A/n_B + 1/n_B}</th>
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<td>1.7317</td>
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<td>29</td>
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<td>.9779</td>
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Table 14 in the APPENDIX, the critical value is 1.4812. In Table 10 the appropriate values are given, since these do not change. This test does not obtain significance for Caucasians versus light-skinned Negroes.

We now turn to the second part, that for which stratum corneum was first stripped from the skin. In this section the Caucasian group contained sixteen subjects, the light-Negro and dark Negro groups contained twelve each. Again two sets of hypotheses will be tested. The first set to be chosen is C(1,2), C(1,3), C(2,3) and C(1,23).

Table 11 gives the sampling distribution of the groups, Caucasians (1), light-skinned Negroes (2), dark-skinned Negroes (3) and all blacks (23).

For \( \alpha = .05 \), \( \alpha^* = .0125 \). The critical value from Table 14 in the APPENDIX is 1.593. In Table 12 the values of \( D_{AB}/\sqrt{n_A/n_B + 1/n_B} \) are given for all above contrasts.
TABLE 11
THE CUMULATIVE SAMPLING DISTRIBUTIONS OF DNCB CONCENTRATION
OF THE SPECIAL GROUPS COMPOSING THE CONTRASTS

<table>
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<td></td>
<td>Caucasian</td>
<td>Light Skin</td>
<td>Dark Skin</td>
<td>All Blacks</td>
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<td>1.00</td>
<td>1.00</td>
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TABLE 12
MAXIMUM OBSERVED DIFFERENCES OF THE CUMULATIVE SAMPLING DISTRIBUTIONS FOR VARIOUS SPECIFIC CONTRASTS
CORRECTED FOR THE SAMPLE SIZES

<table>
<thead>
<tr>
<th>(c_{A,B})</th>
<th>(n_A)</th>
<th>(n_B)</th>
<th>(D_{AB})</th>
<th>(D_{AB} / \sqrt{n_A} + \frac{1}{n_B})</th>
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</thead>
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<tr>
<td>(1,2)</td>
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<td>12</td>
<td>.44</td>
<td>1.1522</td>
</tr>
<tr>
<td>(1,3)</td>
<td>16</td>
<td>12</td>
<td>.27</td>
<td>.7070</td>
</tr>
<tr>
<td>(2,3)</td>
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<td>12</td>
<td>.17</td>
<td>.4164</td>
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<tr>
<td>(1,23)</td>
<td>16</td>
<td>24</td>
<td>.355</td>
<td>1.1000</td>
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</table>
None of the contrasts was significant. Hence we cannot conclude that any of the pairs chosen have different distributions. Thus removal of stratum corneum produced more uniform results among the groups.

If one wishes again to consider the Caucasian group as a control group, then contrasts C(1,2) and C(1,3) should be chosen. That is, one is comparing both the light-skinned and dark-skinned Negro groups with the Caucasian group. In this case for \( \alpha = .05, \alpha^* = .025 \). From Table 14 in the Appendix the critical value is 1.4812. The values of \( \frac{D_{AB}}{\sqrt{n_A} + \frac{1}{n_B}} \) for C(1,2) and C(1,3) are the same as those in Table 12. By comparison with the critical value 1.4812, there is not enough evidence to say that the light-skinned or dark-skinned group differ from the Caucasian control group.

The third example is hypothetical, but is a common type of problem occurring in epidemiologic studies. Let us assume that the researcher wishes to analyze the incidence of some rare disease in Oklahoma and has available the incidence rate for each of the seventy-seven Oklahoma counties. The customary usage is followed here of calling a rate the numerator of a standardized rate. For example if the incidence is 3.7 per hundred thousand, the number 3.7 is called the rate rather than the actual rate 3.7/100,000. It is the random variable whose values are the numerators which has expected value \( \lambda \) in the Poisson distribution of parameter \( \lambda \). In this case the researcher wishes to ask if there exists any statistically significant difference between any pair of counties. Let \( x_i \) be the rate for the \( i^{th} \) county. It is not unusual to assume that these rates each have a Poisson distribution. The null hypothesis is \( H_0: \lambda_i = \lambda_j = \lambda \) for every \( i, j \). Assuming that the overall \( \alpha \) for
$\lambda_1 = \lambda_2 = \ldots = \lambda_{77}$ is .05, then by the methods discussed in CHAPTER IV,

$$\alpha^* = \frac{1}{\frac{20}{77.76}} = \frac{1}{58520} = .000017.$$  

$$P(x_i - x_j = K) = e^{-(\lambda_i + \lambda_j)} \left( \sqrt{\frac{\lambda_i}{\lambda_j}} \right)^K I_K(2\sqrt{\lambda_i \lambda_j}),$$

where $I_K(Z)$ is the modified Bessel function of the first kind of order $K$.

Under the null hypothesis $\lambda_i = \lambda_j = \lambda$ the above equation reduces to

$$P(x_k = x_j = K) = e^{-2\lambda} I_K(2\lambda).$$

Therefore

$$\sum_{K=0}^{a} e^{-2\lambda} I_K(2\lambda) = 1 - \alpha^* = .999983.$$  

For different values of $\lambda$, the required value of $a$ has been computed in Table 13 representing the difference that must be observed between any pair of rates in order to conclude that a difference exists with $\alpha = .05$.

**TABLE 13**

VALUES REQUIRED TO SHOW SIGNIFICANT DIFFERENCES OF TWO RATES FOR GIVEN $\lambda$ AT $\alpha = .05$

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<td>10</td>
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<tr>
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<tr>
<td>50</td>
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CHAPTER VI

SUMMARY

There are several aims in this dissertation. The first is to illustrate some of the difficulties in obtaining the individual significance levels associated with a multiple comparisons test for a given significance level. It is shown that obtaining these individual significance levels is not simple unless the individual comparisons are independent. In this case the relationship between the overall significance level and the individual significance level is \( \alpha = 1 - (1 - \alpha^*)^p \), with \( \alpha \) the overall significance level, \( \alpha^* \) the individual significance level and \( p \) the number of contrasts. The second example gives another means of showing the relationship between \( \alpha \) and \( \alpha^* \). However, for illustrative purposes it is assumed that the observations are uniformly distributed. This is done simply because in this case it is possible to exhibit the exact relationships and demonstrate, more easily, the nature of the difficulties. Since it is clear that the sample means cannot be distributed uniformly, this is not a practical method. In the third example, under the more practical assumption that the observations are independently and identically distributed normally with mean \( \mu \) and variance \( \sigma^2 \), the relationship between \( \alpha \) and \( \alpha^* \) is, again, obtained. Under these assumptions the problems have been treated, rather thoroughly, by Scheffé, Tukey, Duncan, and others.
In CHAPTER II a description is given of most of the existing methods for multiple comparisons. Most of the emphasis is on nonparametric methods, since that is a principal interest of this dissertation.

CHAPTER III gives a complete discussion in mathematical terms of some general aspects of the multiple comparisons problem. Included in this chapter is a discussion of the important concept of error rate. It is assumed in this dissertation that errors refer to the situation in which all hypotheses are considered to hold. In this context each rejection becomes an error relative to the hypothesis, and the error rate statistic is the ratio of the number of rejections to the total number of statements. Another important concept considered is the means of defining a contrast in a nonparametric situation in such a way as to make statistical sense. It is reasonable to ask the following question: If the random variables \( \{X_i\}_{i \in A} \) are considered to have a common distribution function, and if \( \{X_j\}_{j \in B} \) have a common distribution function, are the two the same? Let \( I_j = \{1, \ldots, g\} \) where \( g \) is the number of groups. The sampling distribution for the pooled data is

\[
\hat{F}_A(x) = \sum_{i \in A} \frac{n_i}{n} \frac{1}{n} \sum_{j=1}^{n_i} U(x - x_{ij}),
\]

where \( n_A = \sum n_i \). A statistic to be used in comparing the subgroups determined by \((A, B)\), a pair of nonempty disjoint subsets of \( I_g \), is

\[
\hat{F}_A(x) - \hat{F}_B(x).
\]

If \( C_{A,B} \) is a vector whose \( i \)th component is \( \frac{n_i}{n_A} \) if \( i \in A \), \(-\frac{n_i}{n_B} \) if \( i \in B \), 0 if \( i \notin A \cup B \), then \( C_{A,B}^\prime \phi(x) = \sum_{i \in A} \frac{n_i}{n_A} \hat{F}_i(x) - \sum_{i \in B} \frac{n_i}{n_B} \hat{F}_i(x) = \hat{F}_A(x) - \hat{F}_B(x) \).

The vector \( C_{A,B} \) is a special contrast.
Lastly, a model is established for the most general problem in multiple comparisons. The problem may be stated as follows: Let 
\( \{X_{ij}\} j = 1, 2, \ldots, n_i; i = 1, 2, \ldots, g \) be independent random variables, distributed \( F_i \), \( i = 1, 2, \ldots, g \), \( H \) is a subset of the set of all pairs \( (A,B) \) of non-empty disjoint subsets of \( I_g = 1, 2, \ldots, g \), with 
\( \{C_{(A,B)}|(A,B)\in H\} \) the contrasts of interest to the researcher.

In CHAPTER IV two different methods are discussed. The first method is the F.S.D. method first proposed by Fisher, in which if one is interested in \( m \) comparisons, \( \alpha/m \) is used for the individual significance level, \( \alpha \) being the overall significance level.

The second technique discussed here centers around problems arising from having univariate observations of members from several groups of possibly unequal size. Because of the extremely complex intrinsic nature of the problem, the analysis is brought only to the point where it is clear how to proceed with the use of large-scale computers.

The fifth chapter is devoted to applications and examples utilizing the method developed in CHAPTER IV. Three examples are given, two illustrating the use of multiple comparisons in Kolmogorov-Smirnov statistics, and the third illustrating a parametric problem involving Poisson processes for which existing methods are not appropriate.
LIST OF REFERENCES


Table for Estimating the Goodness of Fit of Empirical Distributions by Smirnov [19]

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