SOME SIMPLE TEST PROCEDURES FOR NORMAL MEAN VECTOR WITH INCOMPLETE DATA

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(Received December 31, 1996; revised October 20, 1997)

Abstract. The problem of testing normal mean vector when the observations are missing from subsets of components is considered. For a data matrix with a monotone pattern, three simple exact tests are proposed as alternatives to the traditional likelihood ratio test. Numerical power comparisons between the proposed tests and the likelihood ratio test suggest that one of the proposed tests is indeed comparable to the likelihood ratio test and the other two tests perform better than the likelihood ratio test over a part of the parameter space. The results are extended to a nonmonotone pattern and illustrated using an example.

Key words and phrases: Fisher's method of combining independent tests, likelihood ratio test, missing data, monotone pattern, power, Tippett's test, union-intersection test.

1. Introduction

Inferences based on incomplete or missing data have aroused considerable amount of interest among statisticians in the past as well as present because of their frequent occurrence in practice. The reasons for missingness could be various which will not be discussed in this article. However, to ignore the process that causes missing data it is commonly assumed that the data are missing at random. That is, the missingness does not depend on the missing (unobserved) values of the response variable. For an interesting exposition of such issues we refer the readers to Rubin (1976) and Little (1988, 1995).

In this article we consider the problem of testing multivariate normal mean vector when the data are missing from subsets of components. A commonly used approach to this problem is based on likelihood method. In the past several researchers have considered various forms of missing patterns and suggested likelihood-based procedures for estimation and testing. In particular, monotone (or triangular) pattern has received a special attention in the literature since its nested

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structure allows explicit derivation of maximum likelihood estimators and likelihood ratio test statistics for the mean $\mu$ and covariance matrix $\Sigma$. Anderson (1957) gives a simple and unified approach to derive maximum likelihood estimators for various patterns of incomplete data. Bhargava (1962) derived likelihood ratio tests and their approximate null distributions for several problems. Eaton and Kariya (1983) discuss the difficulties involved in making inferences based on incomplete data and show that no locally most powerful invariant test for the mean vector exists.

In general, exact probability density functions of many of the likelihood ratio criteria that can be derived using the inverse Molière transform are quite complicated and difficult to use (Muirhead (1982), p. 303). So one needs to approximate the null distribution using methods such as the Box series and Edgeworth series approximations. These approximations either require the moments or cumulants of the likelihood ratio statistics which need to be computed as they are not explicitly available for the present problems in the literature. To avoid such problems it is desired to find some exact and easy to use tests for the mean vector when the data are incomplete.

In the following, we first consider the case where the data set has a monotone pattern. For easy reference, we present the likelihood ratio test for testing the mean vector and then propose three other tests. These tests are obtained by combining independent tests (one for testing a subset of components of the mean vector and another for the conditional mean vector) using union-intersection principle. Fisher's method, and Tippett's approach. These are the contents of Section 2. In Section 3 the results are extended to a nonmonotone pattern which is a multivariate generalisation of Lord's (1955) pattern. Derivation of the power functions of the proposed tests seems to be involved. We therefore have estimated the powers of these tests using simulation in Section 4. Power comparisons indicate that the test based on Fisher's method is comparable to the likelihood ratio test. The tests based on union-intersection principle and Tippett's approach are preferable to other tests when one of the components of the mean vector is away from its specified value. An appealing feature of the proposed tests is that they are quite simple to use and do not necessitate new tables' values to implement. They require only pre-values from $F$ distributions which are provided by many standard statistical softwares and electronic calculators. The results of Section 2 are illustrated using a practical example in Section 5. Finally, in Section 6 we make some remarks regarding generalisation of the results to some other situations.

2. Monotone pattern

Let $x$ be a $p \times 1$ random vector which is distributed according to a multivariate normal distribution with unknown mean vector $\mu$ and unknown and arbitrary positive definite covariance matrix $\Sigma$. Let $x$ be partitioned as $(x_1', x_2', \ldots, x_N')'$ such that $x_i$ is a $p_i \times 1$ vector, $i = 1, \ldots, N$, and $p_1 + \cdots + p_N = p$. Partition the mean vector $\mu$ and the covariance matrix $\Sigma$ accordingly. Consider a random sample of $N_i$ independent observations from the above distribution that has the following pattern
known as monotone or triangular pattern. That is, \( N_i \) observations are available on \( p_i \), \( \ldots \), \( p_k \) components, \( i = 1, \ldots, k \).

Let \( X^{(l)} \) denote the submatrix of (2.1) formed by the first \( p_1 + \ldots + p_l \) rows and the first \( N_1 \) columns, \( l = 1, \ldots, k \). Let \( \Sigma^{(l)} \) and \( \Sigma^{(0)} \) denote respectively the sample mean vector and the sum of squares and products matrix based on \( X^{(l)} \), \( l = 1, \ldots, k \). For simplicity let us assume that \( k = 2 \) (for generalization, see Subsection 2.5). Note that

\[
S^{(1)} = S_{11,1} \sim W_p(N_1 - 1, \Sigma_{11}) \quad g^{(1)} = 2_{1,1} \sim N_p(\mu_1, \Sigma_{11})
\]

Let \( \mu_{1,1} = \mu_2 - \Sigma_{21} \Sigma_{11}^{-1} \mu_1 \) and \( \Sigma_{2,1} = \Sigma_{22} - \Sigma_{21} \Sigma_{11}^{-1} \Sigma_{12} \). The maximum likelihood estimators are given by (Anderson (1957)) \( \hat{\mu}_{1,1} = \bar{x}_{1,1}, \hat{\mu}_{2,1} = \bar{x}_{2,2} - \bar{x}_{1,2} \Sigma_{11}^{-1} \Sigma_{12} \), \( \hat{\Sigma}_{11} = S_{11,1}/N_1 \) and \( \hat{\Sigma}_{2,1} = S_{2,1,1}/N_2 = (S_{2,1,1} - S_{2,1} \Sigma_{11}^{-1} \Sigma_{12})/N_2 \). Define

\[
Q_1 = \hat{N}_1 \hat{\mu}_{1,1} - \mu_1, \quad Q_2 = \hat{N}_2 \hat{\mu}_{2,1} - \mu_2 - \Sigma_{21} \Sigma_{11}^{-1} \mu_1.
\]

Write \( R_2 = Q_2/(1 + Q_2) \). It is known that \( Q_2 \sim \chi^2_{N_2-p_{1,1}} F_{p_{1,1}, \infty} \) independently of \( Q_1 \sim \chi^2_{N_1-p_{1,1}} F_{p_{1,1}, \infty} \) (Seber (1984), p. 52).

### 2.1 Likelihood ratio test

The likelihood ratio test statistic (Bhargava (1962)) for testing

\[
(2.3) \quad H_1 : \mu = 0 \quad \text{vs} \quad H_0 : \mu \neq 0
\]

is given by

\[
(2.4) \quad \Lambda = \left(1 + Q_2/N_1\right)^{-N_1/2} \left(1 + R_2/N_2\right)^{-N_2/2} = A_1 A_2
\]

\[(\text{say}).\]
The likelihood ratio test rejects \( H_0 \) when \( \lambda \) is too small. Its approximate distribution under \( H_0 \) using the Box series approximation (for Box series approximation, for example, see Mairhead (1982), p. 903) is given by

\[
P(-2 \Delta \ln \lambda \leq x) = (1 - w_2)P(x^a \leq x) + w_2P(x^a_{p+4} \leq x) + O(N_\lambda^2),
\]

where

\[
\rho = 1 - \frac{N_\lambda p(p + 2) - (N_1 - N_2)p_1(p_1 + 2)}{2N_\lambda N_1 p},
\]

and

\[
w_2 = p[N_\lambda^2 p^2(p^3 - 4) - (N_1 - N_2)p_1(p_1 + 2)
\times [3(N_1 - N_2)(p_1 + 1)^2 - 6(p + 1)^2N_1 + (N_1 + N_2)(4p_1 + 1) + 4])
\times 12(N_\lambda p_2(N_2 - 1) - p + (N_1 - N_2)p_1(p_1 + 2))].
\]

Thus, for a given level of significance \( \alpha \) and an observed value \( \lambda_0 \) of \( \lambda \), the likelihood ratio test rejects \( H_0 : \mu = 0 \) when \( P(-2 \Delta \ln \lambda > -2 \Delta \ln \lambda_0) < \alpha \).

Note that the likelihood ratio test for

\[
H_{01} : \mu_1 = 0 \quad \text{vs} \quad H_{A1} : \mu_1 \neq 0
\]

rejects \( H_{01} \) if \( \lambda_1 \) is too small and the likelihood ratio test of

\[
H_{02} : \mu_2 = 0, \mu_1 = 0 \quad \text{vs} \quad H_{A2} : \mu_2 \neq 0, \mu_1 = 0
\]

rejects \( H_{02} \) for small values of \( \lambda_2 \). Equivalently, we observe that \( H_{02} \) is rejected for large values of \( Q_1 \) and \( H_{02} \) is rejected for large values of \( R_2 \). Further, recall that \( Q_1 \sim \chi^2_{p_1} \) and \( R_2 \sim \chi^2_{p_2} \), independently of \( \theta \). Thus the testing problem in (2.3) can be decomposed into two independent testing problems and they can be combined, using some well-known methods, to get a single test for (2.3).

2.3 Fisher's method of combining independent tests

Let \( p_{1i} \) denote the p-value of the test (2.5) based on \( Q_1 \) and let \( p_{2i} \) denote the p-value of the test (2.6) based on \( R_2 \). Define \( Z_i = -\ln(p_{1i}) \), \( i = 1, 2 \). Note that \( Z_1 \) and \( Z_2 \) are independent exponential random variables with mean one. Let

\[
W = Z_1 + Z_2.
\]

For a given \( 0 < \alpha < 1 \), the test based on Fisher's method of combining independent tests rejects \( H_0 \) if

\[
2W > \chi^2_{1}(\alpha),
\]

where \( \chi^2_{1}(\alpha) \) denotes the 100(1-\( \alpha \))-th percentile point of a chi-squared distribution with 4 degrees of freedom.
2.3 Tippett's test

Let \( p_{12} \) and \( p_{24} \) be as defined in Subsection 2.2. Tippett's test rejects \( H_0 \) for large values of \( \text{max}(Z_1, Z_2) \). Since \( Z_1 \) and \( Z_2 \) are independent exponential random variables with mean one, the critical region can be easily identified. Indeed after some algebraic manipulations it can be shown that Tippett's test rejects \( H_0 \) if

\[
\min\{p_{12}, p_{24}\} < 1 - (1 - \alpha)^{1/2}
\]

for given \( \alpha \).

2.4 Union-intersection test

The test based on union-intersection principle rejects \( H_0 \) in (2.3) for large values of \( \text{max}(Q_1, R_2) \). Instead of \( \text{max}(Q_1, R_2) \), we want to use \( \text{max}(Q_1 R_2) \), where \( Q_1^* = (N_1 - 1)Q_1/N_1 \) and \( R_2 = (N_2 - p_1 - 1)R_2/N_2 \). That is, \( S_{1,1}/N_1 \) in \( Q_1 \) is replaced by \( S_{1,1}/(N_1 - 1) \) which is an unbiased estimator of \( \mu_1 \); similarly, \( S_{2,1}/N_2 \) in \( R_2 \) is replaced by \( S_{2,1}/(N_2 - p_1 - 1) \) which is an unbiased estimator of \( \mu_2 \). Let \( M_0 \) be an observed value of \( \text{max}(Q_1 R_2) \). Then, for a given level of significance \( \alpha \), this test rejects \( H_0 \) if

\[
1 - P \left( F_{p_{11}, N_1 - p_1} \leq \frac{(N_1 - p_1)M_0}{(N_1 - 1)p_1} \right) \times P \left( F_{p_{11}, N_1 - p_1} \leq \frac{(N_2 - p_1)M_0}{(N_2 - p_1 - 1)p_1} \right) < \alpha.
\]

Remark 2.1. Although the above modification does not change the tests in Subsections 2.2 and 2.3, we found from preliminary simulation studies that, on an overall basis, the test based on \( \text{max}(Q_1 R_2) \) is better than the test based on \( \text{max}(Q_1, R_2) \). This type of modification was suggested for the likelihood ratio test in Section 2.1 by Bhargava (1969) and for testing equality of several normal covariance matrices by Perlman (1980). Bhargava suggested using \( (N_1 - 1)/2 \) instead of \( N_1/2 \) and \( (N_2 - p_1 - 1)/2 \) instead of \( N_2/2 \) in the exponent terms of (2.4); however, we observed from numerical studies (not reported here) that the power differences between the modified likelihood ratio test and the likelihood ratio test are minute.

2.5 Generalization

The proposed testing methods can be easily extended to the monotone pattern (2.1) with \( k \geq 3 \) in an obvious manner. For instance, when \( k = 3 \), we merely need to combine the test for \( H_{23} : \mu_0 = 0, \mu_2 = 0 \), with \( H_{34} : \mu_0 = 0, \mu_2 = 0, \lambda_1 = 0 \) with the other two independent tests for (2.5) and (2.6) to get a single test for \( H_0 : \mu = 0 \). Let \( z^{(3)} \) and \( S^{(3)} \) be as defined at the beginning of the section. Let

\[
\mu_{3,21} = z_{3,2,1}, \quad (S_{1,3}, S_{2,3}) = \left( \begin{array}{c} S_{1,3} \\ S_{2,3} \end{array} \right)^{-1} \left( \begin{array}{c} z_{1,3} \\ z_{2,3} \end{array} \right)
\]

and

\[
Q_{34} = N_3(S_{1,3}, S_{2,3}) = \left( \begin{array}{c} S_{1,3} \\ S_{2,3} \end{array} \right)^{-1} \left( \begin{array}{c} z_{1,3} \\ z_{2,3} \end{array} \right)
\]
where $x_{1, 3}$ denote subvectors of $x^{(3)}$ and $S_{1, 3}$ denote submatrices of $S^{(3)}$. The test statistic for $H_{03}$ is given by $R_3 = N_3 x_{1, 3}^T S_{1, 3}^{-1} x_{1, 3} / (1 + Q_3)$. When $H_{03}$ is true, $R_3$ follows $N_{2k}^2$ $p_{r, 0, 0}$ independently of $Q_1$, $R_1$ and $R_2$. In this case, $R_3 = (N_3 - p_1 - p_2 - 1) R_3 / N_3$. These statistics $Q_1$, $R_1$, and $R_3$ (or $Q_1^2$, $R_1^2$, and $R_3^2$) can be combined to get a single test for $H_0$: $\mu = 0$ as in the case of $k = 2$.

The expressions for the $Q_1$ and $R_i$’s for a general $k$ can be obtained using the MLEs (see Janssen and答案 (1992)) of $\mu$ and $\Sigma$. Following the notations defined in the beginning of Section 2, the sample summary statistics can be written as

$$
S^{(3)} = \begin{pmatrix}
S_{1, 1} & \cdots & S_{1, k} \\
S_{2, 1} & \cdots & S_{2, k} \\
\vdots & \ddots & \vdots \\
S_{k, 1} & \cdots & S_{k, k}
\end{pmatrix},
$$

for $t = 1, \ldots, k$. Further, define

$$
B_t = (S_{1, 1} \cdots S_{k, 1}),
$$

Using these notations, the MLEs can be expressed as

$$
\hat{\mu} = S^{(2)} = x_{1, 1},
\hat{\Sigma} = \frac{S^{(3)}}{N_3},
\Sigma_{t, t} = \frac{S^{(3)}_{t, t}}{N_3},
$$

and

$$
\Sigma_{t, t} = \hat{\Sigma}_{t, t}^t + \sum_{j=1}^{t-1} B_j \hat{\Sigma}_j, \quad t = 2, \ldots, k.
$$

In terms of these notations, we can write

$$
Q_1 = N_1 (\hat{\mu}_1 - \mu_1)^T \Sigma_{1, 1}^{-1} (\hat{\mu}_1 - \mu_1)
$$

and

$$
Q_t = N_t (\hat{\mu}_t - \mu_t)^T \Sigma_{t, t}^{-1} (\hat{\mu}_t - \mu_t)
$$

for $t = 1, \ldots, k$. 

}
where \( \hat{\mu}_{i|T-1} = \bar{x}_{i|T} - \sum_{j=1}^{k} B_{ij} \bar{x}_{j|T} \), \( i = 2, \ldots, k \).

\[
Q_{il} = N_l (\bar{x}_{i|T|l}, \ldots, \bar{x}_{k|T|l}) (S_{i|T|l} \ldots S_{k|T|l})^{-1} (\bar{x}_{i|T}) = \frac{p_{(i-1)}}{N_l - p_{(i-1)}} \] 

where \( p_{(i)} = \sum_{j=1}^{i} p_j \). Let \( R_i = Q_i/(1 + Q_{il}) \), \( i = 2, \ldots, k \). It is well known that \( Q_i, R_2, \ldots, R_k \) are all statistically independent with \( Q_i \sim N_l p_i, p_{(i-1)}/(N_l - p_i) \) and \( R_i \sim N_l p_i, p_{(i-1)}/(N_l - p_{(i-1)}) \). Using these notations and the result, the LRT statistic can be written as

\[
\lambda = \frac{(1 + Q_0/N_0)^{-N_l/2}(1 + R_k/N_k)^{-N_k/2}}{(1 + R_2/N_2)^{-N_2/2}}
\]

and its approximate null distribution can be obtained using the Box series approximation. Other test statistics and their null distribution can be derived along the lines of the case \( k = 2 \). We note that for a general \( k \), \( QT = (N_l - 1)Q_i/N_i \) and \( R_i = (N_l - p_{(i-1) - 1})R_i/N_i \), where \( p_{(0)} = \sum_{j=1}^{k} p_j, i = 2, \ldots, k \).

3. A nonmonotone pattern

In this section we consider a pattern of data which is a multivariate generalization of Lord's (1955) pattern. The data matrix has the following form:

\[
\begin{align*}
&x_{11}, \ldots, x_{1N_1} \\
&x_{21}, \ldots, x_{2N_2} \\
&x_{31}, \ldots, x_{3N_3},
\end{align*}
\]

That is, there are \( N_3 \) independent observations from \( N_{3+p_3} \left( \begin{array}{c} \mu_1 \\ \mu_2 \\ \mu_3 \end{array} \right) \left( \begin{array}{cc} \Sigma_{11} & \Sigma_{12} \\ \Sigma_{21} & \Sigma_{22} \end{array} \right) \)

and \( N_1 - N_3 \) independent observations from \( N_{1+p_1} \left( \begin{array}{c} \mu_1 \\ \mu_2 \end{array} \right) \left( \begin{array}{cc} \Sigma_{11} & \Sigma_{13} \\ \Sigma_{31} & \Sigma_{33} \end{array} \right) \).

This pattern is identical to the pattern in Section 2 if the observations on the third subset of components are ignored. The problem of testing the mean vector is zero can be decomposed into (2.5), (2.6) and

(3.1) \[ H_{12} : \beta_3 = 0, \mu_1 = 0 \quad \text{vs} \quad H_{23} : \beta_3 \neq 0, \mu_1 = 0. \]

Let \( (\bar{x}_1, \bar{x}_2) \) be the sample mean vector and the sums of squares and product matrix based on the last \( (N_l - N_3) \) observations on \( x_1 \) and \( x_2 \) components respectively. Partition \( \Sigma \) as \( \left( \begin{array}{cc} \Sigma_1 & \Sigma_{13} \\ \Sigma_{31} & \Sigma_3 \end{array} \right) \) so that \( V_{13} \) is of order \( p_1 \times p_3 \). Let

\[
\Sigma_{33} = \Sigma \quad \Sigma_{33} = \Sigma_3 \]

The maximum likelihood estimators are given by

\[
\hat{\mu}_3 = \bar{x}_3 - V_{13}V_{11}^{-1}x_1 \quad \text{and} \quad \hat{\Sigma}_{33} = \frac{V_{33} - V_{31}V_{11}^{-1}V_{13}}{(N_l - N_3)}.
\]
Define $Q_1 = (N_1 - N_2)[\hat{\mu}_1^2 - \{\hat{\mu}_2 - V_{11}/n_1\}^2/p_{11}^2, \hat{\mu}_1 - (\hat{\mu}_2 - V_{11}/n_1)]$ and $Q_2 = (N_1 - N_2)[\hat{\mu}_2^2 - \{\hat{\mu}_1 - V_{22}/n_2\}^2/p_{22}^2, \hat{\mu}_2 - (\hat{\mu}_1 - V_{22}/n_2)]$. Let $R_0 = Q_1 + Q_2$. It can be easily seen that $R_0 = (N_1 - N_2) p_{22} F_{1,1}(N_1 - N_2, p_2 - 1, (N_1 - N_2, p_2 - 1))$.

The likelihood ratio test statistic for this set up is

$$\Lambda = \Lambda_1\Lambda_2(1 + R_0/(N_1 - N_2))^{(N_1 - N_2)/2}$$

$$= \Lambda_1\Lambda_2R_0,$$

where $\Lambda_1$ and $\Lambda_2$ are as given in Section 2. An approximate null distribution of $\Lambda$ can be obtained using the Box series approximation.

Let $p_{11}$ denote the $p$ value of the test (1.1) based on $R_0$. Let $Z_1 = -\log(p_{11})$, which follows an exponential distribution with mean 1 and independent of $Z_2$ defined in Section 2. Further define $W = \sum Z_i^2$. For a given level of significance $\alpha$, the test based on Fisher’s method rejects $R_0$ if $2W > \chi^2(\alpha)$, where $\chi^2(\alpha)$ denotes the 100($1 - \alpha$)-th percentile point of a chi-squared distribution with 6 degrees of freedom; Tippett’s test rejects $R_0$ whenever $\min[F_{1,1}, F_{2,2}, F_{1,2}] < 1 - (1 - \alpha)^{1/2}$.

The union-intersection test rejects $R_0$ for large values of $\max[Q_1, Q_2, R_1, R_2]$, where $Q_1$ and $Q_2$ are defined in Section 2, and $R_1 = (N_1 - N_2 - p_1 - 1) R_0/(N_1 - N_2)$.

Let $M_0 = \max[Q_1, Q_2, R_1, R_2]$. For a given level $\alpha$, the union-intersection test rejects $R_0$ if

$$1 - P(F_{p_1, N_1 - p_1} \leq \frac{(N_1 - p_1) M_0}{(N_1 - 1)p_1}) P(F_{p_2, N_2 - p_2} \leq \frac{(N_2 - p_2) M_0}{(N_2 - p_2 - 1)p_2})$$

$$\times P(F_{N_1 - N_2 - p_1 - p_2} \leq \frac{(N_1 - N_2 - p_1 - p_2) M_0}{(N_1 - N_2 - p_1 - p_2 - 1)p_3}) < \alpha.$$

4. Power comparisons

As mentioned earlier, it is difficult to derive power functions of the proposed tests in Sections 2 and 3. Even though approximate power functions of likelihood ratio tests can be derived using the Box series approximation, in order to have fair comparisons we estimated the powers of all four tests using simulation (10000 runs). Wishart variables are generated using the Fortran subroutine by Smith and Hocking (1972) and normal variables are generated using the IMSL subroutine RNNOA. The powers are estimated for different values of $\rho = \Sigma_{11}/\Sigma_{11} + \Sigma_{22}$ and $\rho = \Sigma_{22}/\Sigma_{11} + \Sigma_{22}$, as in Morris and Hocking (1974). For Lord’s pattern $\rho = \Sigma_{11}/\Sigma_{11} + \Sigma_{22}$. Since all the tests are lower triangular invariant, we take $\Sigma$ to be an identity matrix for computing powers. The estimated powers of the likelihood ratio test (LRT), the test based on Fisher’s method (FT), Tippett’s test (TT) and the test based on union-intersection method (UIT) are given in Tables 1 and 2 for monotone pattern and in Table 3 for Lord’s pattern.
Table 1. Simulated powers of the LR, FT, TP and UIT.

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<th>$\beta_2$</th>
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Table 2. Simulated powers of the LR, FT, TP and UIT.

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</tbody>
</table>

$N_1 = 20, N_2 = 14, \alpha = 0.05$
Table 3. Simulated powers of the LRT, FT, TP and UIT.

<table>
<thead>
<tr>
<th>$\epsilon_1$</th>
<th>$\epsilon_2$</th>
<th>$\epsilon_3$</th>
<th>LRT</th>
<th>FT</th>
<th>TP</th>
<th>UIT</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
<td>0.80</td>
<td>0.80</td>
<td>0.80</td>
<td>0.80</td>
</tr>
<tr>
<td>0.02</td>
<td>0.02</td>
<td>0.02</td>
<td>0.82</td>
<td>0.82</td>
<td>0.82</td>
<td>0.82</td>
</tr>
<tr>
<td>0.04</td>
<td>0.04</td>
<td>0.04</td>
<td>0.84</td>
<td>0.84</td>
<td>0.84</td>
<td>0.84</td>
</tr>
<tr>
<td>0.06</td>
<td>0.06</td>
<td>0.06</td>
<td>0.86</td>
<td>0.86</td>
<td>0.86</td>
<td>0.86</td>
</tr>
<tr>
<td>0.08</td>
<td>0.08</td>
<td>0.08</td>
<td>0.88</td>
<td>0.88</td>
<td>0.88</td>
<td>0.88</td>
</tr>
<tr>
<td>0.10</td>
<td>0.10</td>
<td>0.10</td>
<td>0.90</td>
<td>0.90</td>
<td>0.90</td>
<td>0.90</td>
</tr>
<tr>
<td>0.12</td>
<td>0.12</td>
<td>0.12</td>
<td>0.92</td>
<td>0.92</td>
<td>0.92</td>
<td>0.92</td>
</tr>
<tr>
<td>0.14</td>
<td>0.14</td>
<td>0.14</td>
<td>0.94</td>
<td>0.94</td>
<td>0.94</td>
<td>0.94</td>
</tr>
</tbody>
</table>

We see from Tables 1, 2 and 3 that the differences between the powers of the likelihood ratio test and the test based on Fisher's method are appreciable when one of the components of $\mu$ is away from its specified value compared to others otherwise they are comparable. On average, these two tests are equally efficient. Between the test based on Fisher's method and Tippett's test, the latter is preferable to the former if only one of the components of $\mu$ is different from its specified value. The union-intersection test is preferable to others when only one of the components of $\mu$ is away from its specified value. Note that for Lord's parameter, with $N_1 = N_2/2$, the power at $(\delta_1, \delta_2, \delta_3)$ is equal to the power at $(\delta_1, \delta_2, \delta_3)$ for all tests. Furthermore, Tippett's test and the union-intersection test are useful to identify the components that caused the rejection of $H_0$. Preliminary simulation studies for the case $k = 4$ (not reported here) indicate that the power comparison of the tests is similar to the case $k = 2$ and 3 so we expect that the power comparison results given above will hold for any $k \geq 2$.

5. An example

For the sake of illustration of the results we consider an example given by Johnson and Wichern (1982, p. 181). The data set consists of measurements on perspiration from 20 healthy females and satisfies the normality assumption. Each observation has three components, namely, $x_1$ = sweat rate, $x_2$ = sodium content and $x_3$ = potassium content. We created a monotone pattern in the data set by deleting the observations on $(x_2, x_3)$ from randomly selected units 4, 7, 12 and 17, on $x_3$ from randomly selected units 5 and 10 and then rearranging the data to have pattern in (2.1). In the notations of Section 2, we have $p_0 = 1, p_1 = 1, p_2 = 1, N_1 = 20, N_2 = 16, \text{ and } N_3 = 13$. The hypothesis considered in the example are $H_0 : \mu = (4, 5, 10)$ and $H_1 : \mu \neq (4, 5, 10)$. The sample summary statistics are as follows:

$\bar{x}_{(1)} = 4.04$, $S_{(1)} = 54.71$, $\bar{x}_{(2)} = \left( \begin{array}{c} 4.89 \\ 43.75 \end{array} \right)$, $S_{(2)} = \left( \begin{array}{cc} 46.80 & 167.46 \\ 167.46 & 2399.89 \end{array} \right)$,

$\bar{x}_{(3)} = \left( \begin{array}{c} 4.75 \\ 9.46 \end{array} \right)$ and $S_{(3)} = \left( \begin{array}{cc} 39.57 & 190.66 \\ 190.66 & 79.93 \end{array} \right)$. 

The sample summary statistics are as follows:

$\bar{x}_{(1)} = 4.04$, $S_{(1)} = 54.71$, $\bar{x}_{(2)} = \left( \begin{array}{c} 4.89 \\ 43.75 \end{array} \right)$, $S_{(2)} = \left( \begin{array}{cc} 46.80 & 167.46 \\ 167.46 & 2399.89 \end{array} \right)$,

$\bar{x}_{(3)} = \left( \begin{array}{c} 4.75 \\ 9.46 \end{array} \right)$ and $S_{(3)} = \left( \begin{array}{cc} 39.57 & 190.66 \\ 190.66 & 79.93 \end{array} \right)$. 

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$\bar{x}_{(1)} = 4.04$, $S_{(1)} = 54.71$, $\bar{x}_{(2)} = \left( \begin{array}{c} 4.89 \\ 43.75 \end{array} \right)$, $S_{(2)} = \left( \begin{array}{cc} 46.80 & 167.46 \\ 167.46 & 2399.89 \end{array} \right)$,

$\bar{x}_{(3)} = \left( \begin{array}{c} 4.75 \\ 9.46 \end{array} \right)$ and $S_{(3)} = \left( \begin{array}{cc} 39.57 & 190.66 \\ 190.66 & 79.93 \end{array} \right)$. 

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$\bar{x}_{(3)} = \left( \begin{array}{c} 4.75 \\ 9.46 \end{array} \right)$ and $S_{(3)} = \left( \begin{array}{cc} 39.57 & 190.66 \\ 190.66 & 79.93 \end{array} \right)$. 

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$\bar{x}_{(1)} = 4.04$, $S_{(1)} = 54.71$, $\bar{x}_{(2)} = \left( \begin{array}{c} 4.89 \\ 43.75 \end{array} \right)$, $S_{(2)} = \left( \begin{array}{cc} 46.80 & 167.46 \\ 167.46 & 2399.89 \end{array} \right)$,

$\bar{x}_{(3)} = \left( \begin{array}{c} 4.75 \\ 9.46 \end{array} \right)$ and $S_{(3)} = \left( \begin{array}{cc} 39.57 & 190.66 \\ 190.66 & 79.93 \end{array} \right)$. 

The sample summary statistics are as follows:

$\bar{x}_{(1)} = 4.04$, $S_{(1)} = 54.71$, $\bar{x}_{(2)} = \left( \begin{array}{c} 4.89 \\ 43.75 \end{array} \right)$, $S_{(2)} = \left( \begin{array}{cc} 46.80 & 167.46 \\ 167.46 & 2399.89 \end{array} \right)$,
The value of the likelihood ratio test statistic is 4.02 with a p-value of 0.041. The
computed values of $Q_1 = 2.945$ (p-value 0.108), $R_1 = 10.038$ (p-value 0.810), and
$R_2 = 0.311$ (p-value 0.635). Further, $R_3 = \max(Q_2, R_2, R_3) = 8.783$ with p-
value 0.032, the statistic $W$ based on Fisher’s method is 6.30 with p-value 0.390,
and the p-value of Tippett’s test is 0.031. So at 5% level of significance the
union-intersection test and Tippett’s test reject $H_0$. Note that the second mean is
quite away from the hypothesized value as compared to the other two means
and so as was noticed in the simulation study earlier, the union-intersection test
and Tippett’s test provide sufficient evidence against $H_0$. Further both union-
intersection and Tippett’s tests indicate that the second component caused the
rejection (the critical value of $\max(Q_2, R_2, R_3)$ at 5% level is 7.445, which is
obtained by solving $P(\max\{Q_2, R_2, R_3\} < c) = 0.95$ for $c$).

6. Conclusions

The testing methods considered in this article are in general applicable to
patterns of data for which Anderson’s (1957) likelihood factorization method can
be used to derive maximum likelihood estimators. Further, they can be extended to
two-sample problems by partitioning the data matrices appropriately. Of course, in
all these situations none of the tests which are considered in this article is expected
to dominate others uniformly since they are different functions of the same set of
privilegessed data. The combined tests, however, may be simpler to use.

Acknowledgements

The authors express their gratitude to a referee for his helpful comments and
providing a useful reference.

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