

ON COMPUTATION OF INTEGRALS FOR SELECTION FROM MULTIVARIATE NORMAL POPULATIONS ON THE BASIS OF DISTANCES

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Abstract. A procedure for selecting the t largest of k multivariate normal populations on the basis of distance is reviewed. Computation of integrals of products of non-central Beta distribution and density functions, required for implementing the procedure, is described. A table of minimum sample sizes needed to guarantee a specified probability of correct selection is given (Table 1).

Key words and phrases: Ranking and selection procedures, multivariate normal, non-central Beta distribution, adaptive Romberg quadrature.