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OPTIMAL TEST LENGTH FOR MAXIMUM DIFFERENTIAL PREDICTION

Report of Research

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I THE PROBLEM

In (2) we have discussed the importance of techniques for predicting success differentially in each of a number of different activities from a single battery of predictors. It was assumed that intercorrelations for a large battery of predictor variables were available and also correlations between these predictors and a large number of criterion variables. The problem was to select from this larger battery of predictors that subset of specified size which would yield the maximum index of differential prediction for the criterion variables. The index of differential prediction efficiency was taken to be a simple function of the average of the variances for the predicted difference scores for all possible pairs of criterion variables. The larger this average variance the greater the differential prediction efficiency of the battery. It was shown that this index is equivalent to the difference between the average variance of the predicted criterion measures and the average of their covariances, assuming standard measures for both predictors and criteria and that the predicted criteria are the "least square" estimates. A method for selecting that subset of predictors of specified size which would yield the maximum index of differential prediction was presented.

The method referred to tacitly assumes that all predictors in the battery take the same amount of administration time, so that all subsets of the same size would also take the same amount of administration time. Usually this will not be the case. A more general approach to the problem might be to start with a given battery of predictor variables and inquire how the administration time for each predictor should be altered so that for a specified

over-all testing time the index of differential prediction efficiency will be a maximum. This approach would allow for increasing the length of an experimental battery as well as for decreasing it.

As a matter of fact for the case of a single criterion a method is already available (1) for determining the optimal distribution of testing time for a battery of predictors, assuming that intercorrelation, validity and reliability data are available for predictors of arbitrary lengths. It is the purpose of this article to present a modification and generalization of the method for the case of differential prediction involving a number of criterion variables.

In this presentation testing time is taken to be the time actually allotted the examinee for taking the test. A more complete analysis must also take into account the time for reading instructions, practice exercises, passing out and collecting papers, etc. The method will first be described and illustrated by a numerical example after which the mathematical rationale will be presented.

II NUMERICAL EXAMPLE

The predictor variables used in this example are:

- (1) Guilford-Zimmerman Aptitude Survey, Part I, Verbal Comprehension
- (2) Guilford-Zimmerman Aptitude Survey, Part III, Numerical Operations
- (3) Guilford-Zimmerman Aptitude Survey, Part VII, Mechanical Knowledge
- (4) A. C. E. Psychological Examination, Quantitative Reasoning
- (5) A. C. E. Psychological Examination, Linguistic Reasoning
- (6) Cooperative English Test (Form OM), Usage

The matrix of test intercorrelations with reliabilities in the diagonal

is given in Table 1.

Table 1

R Matrix of Predictor Intercorrelations with Reliabilities
Substituted for Unities in the Diagonal:

$$R = r - D_u$$

	1	2	3	4	5	6	Σ
1 G-Z 1	.920	.159	.152	.281	.763	.515	2.790
2 G-Z 3	.159	.920	.003	.369	.292	.243	1.986
3 G-Z 7	.152	.003	.920	.200	.142	-.150	1.267
4 ACE-Q	.281	.369	.200	.820	.549	.426	2.645
5 ACE-L	.763	.292	.142	.549	.830	.628	3.204
6 English	.515	.243	-.150	.426	.628	.860	2.522
Σ	2.790	1.986	1.267	2.645	3.204	2.522	14.414

The criterion variables are grade point averages in each of ten college subjects. The matrix of validity coefficients is given in Table 2.

Table 2

The r'_c Matrix of Validity Coefficients

	1 G-Z 1	2 G-Z 3	3 G-Z 7	4 ACE-Q	5 ACE-L	6 English	Σ
1 Anthropology	.370	.177	.091	.294	.341	.357	1.630
2 Chemistry	.317	.274	.016	.309	.364	.399	1.679
3 Economics	.339	.211	.008	.241	.334	.323	1.456
4 English	.526	.247	-.075	.262	.488	.524	1.972
5 Foreign Lang.	.295	.287	-.156	.200	.232	.426	1.284
6 Geology	.184	.140	.094	.170	.229	.214	1.031
7 History	.379	.169	-.001	.182	.373	.336	1.438
8 Mathematics	.287	.348	-.088	.350	.336	.401	1.634
9 Psychology	.440	.170	.096	.235	.409	.403	1.803
10 Zoology	.336	.216	.031	.318	.345	.351	1.597
Σ	3.473	2.239	.016	2.611	3.451	3.734	15.524
$\Sigma/10$	.347	.224	.002	.261	.345	.373	1.552

The over-all testing time for the tests of arbitrary length is 142 minutes. We assume that this time is to be cut in half so that the over-all

testing time is 71 minutes. The problem is to determine the time to be allotted to each test so as to maximize the index of differential prediction efficiency.

The traditional assumptions are used here as in (1) with respect to the effect of test length on correlation and will not be repeated.

The method of solution for the new test lengths involves a series of successive approximations. For large numbers of predictor and criterion variables the solution may become very laborious. It is probable that the solution would be greatly expedited by the use of high speed computing equipment. Further research may yield more efficient computational procedures.

1. The first computational step is to calculate a matrix α'_c from the matrix r'_c in Table 2. The elements α'_c of Table 3 are the corresponding elements of Table 2 with their column means subtracted. Hence the columns of Table 3 all add to zero.

Table 3

The α'_c Matrix: Validity Coefficients Expressed in Deviation Form for Each Test

	1	2	3	4	5	6
1	.023	-.047	.089	.033	-.004	-.016
2	-.030	.050	.014	.048	.019	.026
3	-.008	-.013	.006	-.020	-.011	-.050
4	.179	.023	-.077	.001	.143	.151
5	-.052	.063	-.158	-.061	-.113	.053
6	-.163	-.084	.092	-.091	-.116	-.159
7	.032	-.055	-.003	-.079	.028	-.037
8	-.060	.124	-.090	.089	-.009	.028
9	.093	-.054	.094	.024	.064	.030
10	-.011	-.008	.029	.057	.000	-.022
Ck	.003	-.001	-.004	.001	.001	.004
Σ	.003	-.001	-.004	.001	.001	.004

2. The next step is to compute the elements for a diagonal matrix, Δ . The i 'th element is the product of the original length of test i multiplied by one minus its reliability. The elements for Δ are given in row 4, labeled $1'\Delta$ of Table 4. For the first element we have $\Delta_1 = 25(1.00 - .92) = 2.00$.

Table 4
Computation of $1'D_{b_i}^{-1}$ and $1'\Delta D_{b_i}^{-1}$

First approximation: $1'D_{b_1}^{-1} = \left(\frac{T_1}{1'D_a} \right) 1'D_a$

		1	2	3	4	5	6	Ck	Σ
1	$1'D_a$	25.0	9.0	30.0	23.0	15.0	40.0		142.0
2	$1'D_{b_1} = .5 1'D_a$	12.5	4.5	15.0	11.5	7.5	20.0	71.0	71.0
3	$1'D_{b_1}^{-1}$	.080	.222	.0667	.087	.1333	.050		
4	$1'\Delta$	2.000	.720	2.400	4.140	2.550	5.600		17.410
5	$1'\Delta D_{b_1}^{-1}$	.160	.160	.160	.360	.340	.280		1.460

3. A first approximation is now required for the altered test lengths. We assume the new test lengths to be proportional to the original test lengths. Therefore, as a first approximation to the new test lengths we take one half the original test lengths. Row 1 in Table 4 gives the original test lengths. Row 2 of the same table is one half the first.

4. Calculate the reciprocals of the D_{b_i} elements. These are given in row 3 of Table 4.

5. Calculate the product of each Δ value in row 4 of Table 4 by the corresponding value immediately above it. The ratios are entered in row 5 of Table 4. For example, the first value is $.160 = 2.000 \times .080$.

6. Next the elements calculated in step 5 are added to the corresponding diagonal elements of Table 1, and the table is copied into the upper left quadrant of Table 5. The first diagonal element is $1.080 = .160 + .920$.

Note that the elements below the diagonal are not copied in. The upper right section of Table 5 is α_c , the transpose of Table 3.

7. We next calculate a matrix L_1 by premultiplying the matrix α_c by the inverse of the matrix in the upper left quadrant of Table 5. The computations for the forward solution are given in the two lower quadrants of Table 5 and in Table 6. The back solution is given in Table 7. The procedure for multiplying a matrix by the inverse of a symmetric matrix is outlined in (3).

8. The second approximation to the new test lengths is computed in the lower section of Table 7 as follows:

Row a consists of the sum of squares of column elements of the L_1 matrix. For example, the first element in row a, namely, .0626, is the sum of squares of the first ten elements in column 1 of Table 7.

Row b is copied from row 4 of Table 4.

Row c consists of the products of corresponding elements in the two preceding lines. For example, $.1251 = .0626 \times 2.00$.

Row d consists of the square roots of corresponding entries in the preceding line. For example, $.3537 = \sqrt{.1251}$. The computations to the right of this line and designated s are obtained by dividing the over-all new testing time, 71 minutes, by 1.8823, the sum of the elements in the row. This gives $s = 37.7198$.

Row e is a check row. Each element in the second line above it is divided by the element immediately above. Thus $\frac{.1251}{.3537} = .3537$.

Row f is obtained by multiplying each element in row d by s. For example, the first element is $13.3415 = .3537 \times 37.7198$. This line gives the second approximation to the new test lengths.

Row g is obtained by dividing each element in the preceding row into the corresponding value in row b. For example, the first value is $.150 = \frac{2.00}{13.3415}$.

Table 5

Computation of $(R+\Delta D_{b1}^{-1})^{-1} \alpha_c = L_1$ Forward Solution

	1A	2A	3A	4A	5A	6A	1B	2B	3B	4B	5B	6B	7B	8B	9B	10B	Check	Σ	
1A	1.080	.159	.152	.281	.763	.515	.023	-.030	-.008	.179	-.052	-.163	.032	-.060	.093	-.011	2.953		
2A		1.080	.003	.369	.292	.243	-.047	.050	-.013	.023	.063	-.084	-.055	.124	-.054	-.008	2.145		
3A			1.080	.200	.142	-.150	.089	.014	.006	-.077	-.158	.092	-.003	-.090	.094	.029	1.423		
4A				1.180	.549	.426	.033	.048	-.020	.001	-.061	-.091	-.079	.089	.024	.057	3.006		
5A					1.170	.628	-.004	.019	-.011	.143	-.113	-.116	.028	-.009	.064	.000	3.545		
6A						1.140	-.016	.026	-.050	.151	.053	-.159	-.037	.028	.030	-.022	2.806		
	2.950	2.146	1.427	3.005	3.544	2.802	.078	.127	-.096	.420	-.268	-.521	-.114	.082	.251	.045	15.878		
.9259	1	1.080	.159	.152	.281	.763	.515	.023	-.030	-.008	.179	-.052	-.163	.032	-.060	.093	-.011	2.953	2.953
.9461	2		1.057	-.019	.328	.180	.167	-.050	.054	-.012	-.003	.071	-.061	-.060	.133	-.068	-.006	1.711	1.711
.9452	3			1.058	.166	.038	-.220	.085	.019	.007	-.102	-.149	.114	-.099	-.079	.080	.030	1.037	1.038
1.0215	4				.979	.289	.275	.029	.036	-.015	-.029	-.046	-.048	-.067	.076	.008	.057	1.545	1.544
1.9455	5					.514	.163	-.023	.020	.001	.029	-.069	.020	.036	-.009	.005	-.009	.676	.678
1.4430	6						.693	-.002	.019	-.039	.044	.070	-.041	-.037	.001	.009	-.023	.694	.694

Table 6

Computation of $(R + \Delta D_b^{-1})^{-1} \alpha_c = L_1$ continued

	1	2	3	4	5	6	1	2	3	4	5	6	7	8	9	10	Check
1	1.000																
2		1.000															
3			1.000														
4				1.000													
5					1.000												
6						1.000											
1	-1.000	-.147	-.141	-.260	-.706	-.477	-.021	.028	.007	-.166	.048	.151	-.030	.056	-.086	.010	-2.734
2		-1.000	.018	-.310	-.170	-.158	.047	-.051	.011	.003	-.067	.057	-.057	-.126	.064	.006	-1.619
3			-1.000	-.157	-.036	.208	-.080	-.018	-.007	.096	.141	-.108	.009	.075	-.076	-.028	-.981
4				-1.000	-.295	-.281	-.030	-.037	.015	.030	.047	.049	.068	-.077	-.008	-.058	-1.577
5					-1.000	-.317	.045	-.039	-.002	-.056	.134	-.039	-.070	.018	-.010	.018	-1.319
6						-1.000	.003	-.027	.056	-.063	-.101	.059	.053	-.001	-.013	.033	-1.001

Table 7

Computation of $(R+AD_1)^{-1} \alpha_c = L_1$ Back Solution

L_1 Matrix

	1	2	3	4	5	6	1	2	3	4	5	6	7	8	9	10	Check	$|L_1|$	
1	.039	-.051	.074	.044	-.044	-.003	-1										0	.001	.255
2	-.075	.035	.019	.021	.030	.027		-1									0	-.001	.207
3	.003	-.004	-.005	-.005	.020	-.056			-1								0	.003	.098
4	.136	-.002	-.075	-.058	.036	.063				-1							0	.000	.370
5	.031	.085	-.110	-.026	-.166	.101					-1						0	.001	.519
6	-.159	-.040	.101	-.050	.058	-.059						-1					0	.000	.467
7	.022	-.039	-.011	-.079	.087	-.053							-1				0	.002	.291
8	-.068	.102	-.087	.082	-.018	.001								-1			0	.002	.358
9	.074	-.067	.078	.003	.006	.013									-1		0	.002	.241
10	-.005	-.021	.010	.070	-.008	-.033										-1	0	-.001	.147
a	.0626	.0295	.0477	.0268	.0434	.0256													
b	2.00	.72	2.40	4.14	2.55	5.60											Gk	Σ	
c	.1251	.0214	.1144	.1110	.1108	.1433											17.41	17.41	
d	.3537	.1458	.3382	.3332	.3328	.3786											1.8823	s = $\frac{T_1}{1'(D_{L_1 L_1 \Delta})^{\frac{1}{2}}}$	
e	.3537	.1458	.3382	.3332	.3329	.3786													
f	13.3415	5.4995	12.7568	12.5682	12.5531	14.2807												71.0000	$\frac{71}{1.8823} = 37.7198$
g	.150	.131	.188	.329	.203	.392													1.393
h	2.001	.720	2.398	4.135	2.548	5.598													
i	1.070	1.051	1.108	1.149	1.033	1.252												6.663	6.663 = 1' Diag. of $(R+AD_1)_{b_2}$

Row h is a check on the preceding row. Each element in this row is multiplied by the corresponding element in row f to give row b. For example, the first element is $2.001 = .150 \times 13.3415$.

Row i is obtained by adding the elements in row g to the corresponding reliabilities. For example, the first element is $1.070 = .150 + .920$.

9. A new L_2 matrix is now computed by repeating steps 6 and 7 and using the elements of row i of Table 7 in the diagonal positions of Table 1. The new L_2 matrix is given in transposed form in Table 8, rows 1 through 10.

10. Step 8 is repeated in rows a through i of Table 8. Row f of this table gives a third approximation to the altered test lengths.

Steps 6, 7 and 8 are repeated to get succeeding approximations to the test lengths. The calculations were carried to 5 successive approximations for the new test lengths, not counting the first. These are summarized in Table 9. As will be seen, the iterations have not completely stabilized. However, for practical purposes, the approximation is doubtless adequate.

11. To compute the successive indices of differential prediction efficiency, ϕ_c , we proceed as follows:

(a) For the index corresponding to the first approximation to the new test length multiply each element in the L_1 matrix in Table 7 by the corresponding element of Table 3 and sum the products. This is the first entry, .227, in the ϕ column at the right of Table 9.

(b) To get ϕ_2 follow the same procedure except use the L_2 matrix in Table 8 instead of L_1 in Table 7.

(c) In the same way calculate subsequent ϕ 's by using the elements in the corresponding L matrix and the elements in Table 3.

Table 9

Successive Approximations to $1'D_b$, for $T_1 = \frac{1}{2}T_0 = \frac{142}{2} = 71$

Approx'n	1	2	3	4	5	6	Σ	Value of ϕ for Successive Values of L	
$(.5)1'E_a$	12.50	4.50	15.00	11.50	7.50	20.00	71.00		
2	13.34	5.50	12.76	12.57	12.55	14.28	71.00	L_1	.227
3	13.27	5.32	11.55	12.52	16.05	12.29	71.00	L_2	.234
4	13.23	5.20	10.98	12.47	17.62	11.51	71.01	L_3	.235
5	13.31	5.15	10.76	12.46	18.13	11.19	71.00	L_4	.236
6	13.35	5.12	10.70	12.46	18.37	11.00	71.00	L_5	.237

It will be noted that ϕ does not increase much in this particular illustration. It goes from .227, taking the test lengths as one half their original length, to .237 as they approach optimal length. This is an increase of less than 5 per cent even though several of the test lengths are changed greatly. For example, test 5 increases from 7 to 18 minutes while test 6 reduces from 20 to 11 minutes.

The technique was applied to the same data assuming that the total administration time was to be the same as in the original administration, namely, 142 minutes and also assuming it was to be doubled to 284 minutes. Only three approximations to the optimal test lengths were calculated for each of these two conditions. Tables 10 and 11 summarize the results for the two conditions respectively. The last column in each table shows the index of differential prediction efficiency, ϕ , corresponding to each approximation to optimal test lengths. In both cases the improvement of ϕ as the tests approach optimal length is appreciably greater than for the case of one half the original testing time. This rate of improvement is greatest for double testing time. As can be seen from the right hand column of Table 11

it goes from .305 to .337 which is approximately a 10 per cent increase. Further research is needed to determine the sensitivity of ϕ to alterations in relative testing time for each of the tests and to variation in total testing time.

Table 10

Successive Approximations to $l'D_b$, for $T_1 = T_0 = 142$

Approx'n	1	2	3	4	5	6	Σ	Value of ϕ for Successive Values of L	
(1) $l'D_a$:	1	25.00	9.00	30.00	23.00	15.00	40.00	142.00	
	2	25.38	5.85	20.04	25.55	33.62	28.56	142.00	L_1 .265
	3	25.83	7.60	16.02	25.41	42.43	24.73	142.02	L_2 .282
	4	26.48	7.30	14.72	25.22	44.54	23.73	141.99	L_3 .283

Table 11

Successive Approximations to $l'D_b$, for $T_1 = 2T_0 = 2(142) = 284$

Approx'n	1	2	3	4	5	6	Σ	Value of ϕ for Successive Value of L	
(2) $l'D_a$:	1	50.00	18.00	60.00	46.00	30.00	80.00	284.00	
	2	51.51	13.62	30.14	51.31	83.57	53.84	284.00	L_1 .305
	3	54.84	10.84	22.51	51.17	97.72	46.91	284.00	L_2 .334
	4	56.32	10.53	21.24	50.94	99.64	45.34	284.01	L_3 .337

III MATHEMATICAL DERIVATION

In (1) a procedure is developed for altering test lengths in a battery to give maximum multiple correlation with a single criterion. The development of this procedure will be reviewed and the procedure will be extended to the problem of differential prediction.

Let

M be the number of cases,

n be the number of predictors,

Z be an (M x n) matrix of test scores in a battery of altered lengths with the elements of Z of the form $\frac{z_{ij} - \bar{z}_j}{\sqrt{M} \sigma_{z_j}}$,

W be an (M x 1) vector of criterion scores with elements of the form $\frac{w_i - \bar{w}}{\sqrt{M} \sigma_w}$,

B be an (M x 1) vector of regression coefficients for estimating W from Z,

r be an (n x n) matrix of intercorrelations of tests of original lengths,

ρ be an (n x n) matrix of intercorrelations of tests of altered lengths,

r_c be an (n x 1) vector of validity coefficients for the tests of original lengths,

ρ_c be an (n x 1) vector of validity coefficients for the tests of altered lengths,

D_a be an (n x n) diagonal matrix of original test lengths,

D_b be an (n x n) diagonal matrix of altered test lengths,

$D_e = D_b D_a^{-1}$ be the ratio of altered to original test lengths,

$D_{r_{ii}}$ be the (n x n) diagonal matrix of reliability coefficients for the tests of original lengths.

$$\text{Let } \delta = \left[I + (D_e - I)D_{r_{ii}} \right] D_e^{-1} \quad . \quad (1)$$

$$\text{Let } \epsilon = (ZB - W) \quad . \quad (2)$$

We wish to minimize $\epsilon' \epsilon$ with the constraining condition $1' D_b 1 = T$ where T is the ratio of the new total testing time to the original total testing time, and 1 is a column vector of all unit elements.

To obtain $\epsilon' \epsilon$ minimum under this condition

$$\text{Let } \psi = \epsilon' \epsilon + \lambda 1' D_b 1 \quad (3)$$

where λ is a Lagrangian multiplier.

From (2)

$$\psi = (B' Z' ZB - B' Z' W - W' ZB + W' W) + \lambda 1' D_b 1 \quad . \quad (4)$$

From the definitions above

$$Z' Z = \rho \quad , \quad (5)$$

$$Z' W = \rho_c \quad , \quad (6)$$

$$W' W = 1 \quad . \quad (7)$$

Substituting (5), (6), and (7) in (4)

$$\psi = B' \rho B - B' \rho_c - \rho_c' B + 1 + \lambda 1' D_b 1 \quad . \quad (8)$$

In (1) it is shown that

$$\rho_c = \delta^{-\frac{1}{2}} r_c \quad (9)$$

and

$$\rho = \delta^{-\frac{1}{2}} (r - D_u + D_u D_a D_b^{-1}) \delta^{-\frac{1}{2}} \quad (10)$$

where we define $D_u = I - D_{r_{ii}}$, a diagonal matrix of test unreliability coefficients.

$$\text{Let } B = \delta^{\frac{1}{2}} \beta \quad . \quad (11)$$

Substituting (9), (10), and (11) in (8)

$$\psi = \beta' (r - D_u + D_u D_a D_b^{-1}) \beta - \beta' r_c - r_c' \beta + 1 + \lambda 1' D_b 1 \quad . \quad (12)$$

The unknowns on the right hand side of (12) are β , D_b and λ .

Differentiating (12) with respect to β' and equating the resulting expression to zero to get an extremum

$$\frac{\partial \psi}{\partial \beta'} = r_c - (r - D_u + D_u D_a D_b^{-1})\beta = 0$$

$$\text{or } \beta = (r - D_u + D_u D_a D_b^{-1})^{-1} r_c \quad (13)$$

Differentiating ψ with respect to the scalars, b_i , ($i = 1, 2, \dots, n$) and equating the n resulting expressions to zero

$$\frac{\partial \psi}{\partial b_i} = \lambda - \frac{\beta_i^2 (u_i a_i)}{b_i^2} = 0 \quad (14)$$

or

$$b_i = \frac{\beta_i (u_i a_i)^{\frac{1}{2}}}{\lambda^{\frac{1}{2}}} \quad (15)$$

Summing these n equations

$$\sum b_i = \frac{1}{\lambda^{\frac{1}{2}}} \sum \beta_i (u_i a_i)^{\frac{1}{2}}$$

Thus in matrix notation we obtain

$$\lambda^{\frac{1}{2}} = \frac{1' (D_u D_a)^{\frac{1}{2}} \beta}{1' D_b 1} \quad (16)$$

Substituting for $\lambda^{\frac{1}{2}}$ in (15) and collecting these n expressions as the diagonal matrix D_b we obtain

$$D_b = D_\beta (D_u D_a)^{\frac{1}{2}} \frac{1' D_b 1}{1' (D_u D_a)^{\frac{1}{2}} \beta} \quad (17)$$

where D_β is a diagonal matrix with the β_i as diagonal elements.

In (1) it is shown that

$$\beta = \left(r - D_u + \frac{\left[(D_u D_a)^{\frac{1}{2}} 1 \right] \left[1' (D_u D_a)^{\frac{1}{2}} \right]^{-1}}{1' D_b 1} \right)^{-1} r_c \quad (18)$$

Using (18) in (17) we can therefore solve for D_b , the new test lengths.

The new multiple correlation is given by

$$R_b^2 = \beta' r_c \quad . \quad (19)$$

Next we extend the procedure to the case of differential prediction.

Consider the following additions to the definitions given above.

Let

N be the number of criteria,

W be an $(M \times N)$ matrix of criterion scores whose elements are deviate scores of the form $\frac{w_{ij} - \bar{w}_j}{\sqrt{M} \sigma_{w_j}}$,

H be an $(M \times N^2)$ matrix consisting of difference vectors for all possible pairs of criterion vectors i and j , including $i = j$,

B be an $(n \times N^2)$ matrix of "least square" regression vectors for estimating H from X ,

r_c be the $(n \times N)$ matrix of validity coefficients with the tests of original lengths,

ρ_c be the $(n \times N)$ matrix of validity coefficients with the tests of altered lengths.

From the differential prediction procedure (2) we have

$$\phi = 1' D_c 1 - \frac{1' C 1}{N}, \text{ the index of differential prediction efficiency, (20)}$$

$$\text{where } C = r_c' r^{-1} r_c \quad (21)$$

and D_c is a diagonal matrix of the diagonals of C .

$$\text{Let } E = ZB - H \quad (22)$$

$$\text{and } F_i = e_i 1' - I \quad (23)$$

where e_i is a column vector of all zero elements except the i 'th which is unity.

$$\text{Let } G' = (F_1, F_2, \dots, F_N) \quad (24)$$

Thus we have

$$H = WG' \quad (25)$$

and

$$E = ZB - WG' \quad (26)$$

From (23), (24) and (26) postmultiplied by G and divided by $2N$ we obtain

$$\varepsilon = \frac{E G}{2N} = Z \frac{BG}{2N} - W \left(I - \frac{11'}{N} \right) \quad (27)$$

$$\text{since } G'G = 2N \left(I - \frac{11'}{N} \right) .$$

$$\text{Let } B \frac{G}{2N} = J \quad (28)$$

$$\text{Let } W \left(I - \frac{11'}{N} \right) = t \quad (29)$$

Then

$$\varepsilon = ZJ - t \quad (30)$$

We wish to minimize the trace of $\varepsilon'\varepsilon$ with the constraining condition

$$1'D_b 1 = T .$$

$$\text{Let } \psi = \text{tr } \varepsilon'\varepsilon + \lambda 1'D_b 1 \quad (31)$$

$$\text{Let } \gamma_c = \rho_c \left(I - \frac{11'}{N} \right) \quad (32)$$

Substituting (5), (6), (9), (10), (28), (29), (30), and (32) in (31)

we obtain

$$\psi = \text{tr} \left[J' \delta^{-\frac{1}{2}} (r - D_u + D_u D_a D_b^{-1}) \delta^{-\frac{1}{2}} J - J' \gamma_c - \gamma_c' J + t' t \right] + \lambda 1'D_b 1 \quad (33)$$

$$\text{Let } \delta^{-\frac{1}{2}} J = L \quad (34)$$

$$\text{Let } \alpha_c = \rho_c \left(I - \frac{11'}{N} \right) = \delta^{\frac{1}{2}} \gamma_c \quad (35)$$

$$\text{Let } R = r - D_u \quad (36)$$

$$\text{Let } \Delta = D_u D_a \quad (37)$$

Substituting (34), (35), (36) and (37) in (33) we obtain

$$\psi = \text{tr} \left[L' (R + \Delta D_b^{-1}) L - L' \alpha_c - \alpha_c' L + t' t \right] + \lambda 1'D_b 1 \quad (38)$$

Differentiating (38) with respect to row vectors of L' and equating the results to 0 we obtain

$$\frac{\partial \psi}{\partial L'} = \alpha_c - (R + \Delta D_b^{-1})L = 0$$

or

$$\alpha_c = (R + \Delta D_b^{-1})L \quad (39)$$

Differentiating (37) with respect to D_b and equating the results to 0 we obtain

$$\frac{\partial \psi}{\partial D_b} = \lambda I - D_{LL'} \Delta D_b^{-2} = 0 \quad (40)$$

where $D_{LL'}$ is a diagonal matrix whose non-zero elements are the diagonal elements of LL' .

Hence

$$D_b = \frac{1}{\lambda^{\frac{1}{2}}} (D_{LL'} \Delta)^{\frac{1}{2}} \quad (41)$$

It can be shown that

$$\lambda^{\frac{1}{2}} = \frac{1' (D_{LL'} \Delta)^{\frac{1}{2}} 1}{1' D_b 1} = \frac{1' (D_{LL'} \Delta)^{\frac{1}{2}} 1}{T} \quad (42)$$

Substituting (42) in (41)

$$D_b = (D_{LL'} \Delta)^{\frac{1}{2}} \frac{T}{1' (D_{LL'} \Delta)^{\frac{1}{2}} 1} \quad (43)$$

From (39)

$$L = (R + \Delta D_b^{-1})^{-1} \alpha_c \quad (44)$$

Let

$$L_i = (R + \Delta D_{b_i}^{-1})^{-1} \alpha_c \quad (45)$$

where

$$D_{b_i} = \frac{T}{1' D_a 1} D_a \quad (46)$$

and

$$D_{b_{i+1}} = \frac{(D_{L_i L_i, \Delta})^{\frac{1}{2}} T}{l' (D_{L_i L_i, \Delta})^{\frac{1}{2}} l} . \quad (47)$$

Using (45), (46) and (47) as a basis of successive approximations to L_i and D_{b_i} continue until D_{b_i} stabilizes satisfactorily.

Now the regression vectors for the optimal test lengths will be given by

$$Y = \rho^{-1} \rho_c . \quad (48)$$

From (9), (10), (36), (37) and (48)

$$Y = \delta^{\frac{1}{2}} (R + \Delta D_b^{-1})^{-1} r_c . \quad (49)$$

But from (35) and (39)

$$L = (R + \Delta D_b^{-1})^{-1} r_c \left(I - \frac{l l'}{N} \right) . \quad (50)$$

From (50)

$$\delta^{\frac{1}{2}} L = \delta^{\frac{1}{2}} (R + \Delta D_b^{-1})^{-1} r_c - \delta^{\frac{1}{2}} (R + \Delta D_b^{-1})^{-1} r_c \frac{l l'}{N} . \quad (51)$$

From (49 and (51)

$$Y = \delta^{\frac{1}{2}} \left[L + (R + \Delta D_b^{-1})^{-1} r_c \frac{l l'}{N} \right] . \quad (52)$$

Furthermore the index of differential prediction efficiency " ϕ " as defined in (2) can be shown to be

$$\phi = \text{tr } L' \alpha_c . \quad (53)$$

The procedures outlined in Section II may be related to the above mathematical development as follows:

Table 1 is given by equation (36).

Step 1 is based on equation (35).

Step 2 is based on equation (37).

Step 3 is based on equation (46).

Step 4 consists of calculating $D_{b_1}^{-1}$ from D_{b_1} .

Step 5 consists of calculating $\Delta D_{b_1}^{-1}$.

Step 6 consists of calculating the parenthesis on the right side of equation (45) for $i = 1$.

Step 7 consists of calculating L_1 from equation (45).

Step 8 consists of calculating D_{b_2} from equation (47).

Step 9 consists of calculating an L_2 matrix from equation (45).

Step 10 uses equation (47) to calculate D_{b_3} .

In general steps 6 and 7 are repeated for successive values of i in equation (45) and step 8 is repeated for successive values of i in equation (47).

Step 11 uses equation (53) to get successive values of ϕ .

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FOOTNOTES

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