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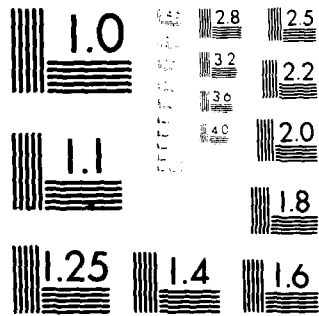
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The Exact Distributions of Some Kolmogorov-Smirnov
Type k-sample Statistics

By

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1. Introduction

Let X_{i1}, \dots, X_{in_i} , $i = 1, \dots, k$ be k independent random samples from populations with distribution functions F_1, \dots, F_k respectively. Suppose the null hypothesis is $H_0: F_1 = \dots = F_k$, the hypothesis of homogeneity. For various alternatives, test statistics of Kolmogorov-Smirnov (briefly, K-S) type have been suggested by several authors (see Birnbaum and Hall (1960), Conover (1965), (1967), Dwass (1960), Kiefer (1959), and Wallenstein (1980)). In this note we consider some K-S type statistics. For any set of constants $\{c_{ij}\}$ $i = 1, \dots, m$ (m being a positive integer), $j = 1, \dots, k$, with $c_{i1} \neq 0$, we define two classes of K-S type statistics as follows:

(a) Two-sided statistics:

$$U(k) = \max_i \left\{ \sup_x \left| \sum_{j=1}^k c_{ij} F_j^*(x) \right| \right\},$$

(b) One-sided statistics:

$$U^+(k) = \max_i \left\{ \sup_x \left(\sum_{j=1}^k c_{ij} F_j^*(x) \right) \right\},$$

where F_j^* is the empirical distribution function of the j th sample. As an example of the use of these statistics, consider the alternatives that one of the distribution functions, say F_1 , is different from the rest or greater (less) than the rest, i.e.,

$$H_1: F_1 \neq F_i, \quad i = 2, \dots, k,$$

$$H_2: F_1 > (<) F_i, \quad i = 2, \dots, k.$$

Then one may use K-S type statistics $U_1(k) = \max_i \{ \sup_x |F_1^*(x) - F_i^*(x)| \}$ and $U_1^+(k) = \max_i \{ \sup_x (F_1^*(x) - F_i^*(x)) \}$ ($U_1^-(k) = \max_i \{ \sup_x (F_i^*(x) - F_1^*(x)) \}$)

for testing against H_1 and H_2 respectively. Observe that the first one is a special case of (a) whereas the second is a special case of (b).

In both cases $c_{i1} \neq 0$.

When $m = 1$, we get $\sup_x \left| \sum_{j=1}^k c_{ij} F_j^*(x) \right|$ from (a) and $\sup_x \left(\sum_{j=1}^k c_{ij} F_j^*(x) \right)$ from (b). Once we ascertain these distributions which are discrete in nature, then distributions of $\sum_i \sup_x \left| \sum_{j=1}^k c_{ij} F_j^*(x) \right|$ and $\sum_i \sup_x \left(\sum_{j=1}^k c_{ij} F_j^*(x) \right)$ for finite sums can be determined in a routine way. Thus distributions of statistics $U_2(k) = \sum_i \sup_x |F_1^*(x) - F_i^*(x)|$ for testing against H_1 and $U_2^+(k) = \sum_i \sup_x (F_1^*(x) - F_i^*(x))$ ($U_2^-(k) = \sum_i \sup_x (F_i^*(x) - F_1^*(x))$) for testing against H_2 can be derived from a set of two-sample statistics $U_1(2)$, $U_1^+(2)$ ($U_1^-(2)$) respectively.

Let us consider testing the goodness-of-fit hypothesis that the samples are from a specified distribution with distribution function F_0 . It is well known that if we apply the transform $X^* = F_0(X)$ to the original data, the null hypothesis becomes $H_0^* : F_1^*(x) = \dots = F_k^*(x) = x$ for $x \in (0,1)$, i.e., every distribution is uniform over $(0,1)$. Analogous to (a) and (b), define the following K-S type statistics for $c_{i,k+1} \neq 0$:

(a*) Two-sided statistics:

$$V(k) = \max_i \left\{ \sup_x \left| \sum_{j=1}^k c_{ij} F_j^*(x) + c_{i,k+1} x \right| \right\},$$

(b*) One-sided statistics:

$$V^+(k) = \max_i \left\{ \sup_x \left(\sum_{j=1}^k c_{ij} F_j^*(x) + c_{i,k+1} x \right) \right\}.$$

In particular, statistics $V_1(k) = \max_i \left\{ \sup_x |x - F_i^*(x)| \right\}$ and $V_1^+(k) = \max_i \left\{ \sup_x (x - F_i^*(x)) \right\}$ may be used when the alternatives are $H_1^* : x \neq F_i^*(x)$, $i = 1, \dots, k$ and $H_2^* : x > F_i^*(x)$, $i = 1, \dots, k$ respectively. Notice that

we have set $c_{i,k+1} = 1$. Discussion similar to the last paragraph can also be dealt with.

In this note, we derive the distributions of $U(k)$, $U^+(k)$, $V(k)$, $V^+(k)$ and the special cases.

2. Auxiliary Results

For completion, we present below the combinatorial result on multidimensional lattice paths in Handa and Mohanty (1979), for which some definitions and notations are needed. Consider $(k+1)$ -dimensional lattice paths from the origin to the point (n_0, n_1, \dots, n_k) . By the $\underline{r} (= (r_1, \dots, r_k))$ th level we mean the set of points $\{(x_0, n_1 - r_1, \dots, n_k - r_k : 0 \leq x_0 \leq n_0)\}$. Denote by $a(\underline{r})$ and $b(\underline{r})$ the upper and lower restrictions at the \underline{r} th level, by which we mean the path at the \underline{r} th level can pass only through points in the set

$$\{(x_0, n_1 - r_1, \dots, n_k - r_k) : 0 \leq b(\underline{r}) \leq n_0 - x_0 \leq a(\underline{r}) \leq n_0\} .$$

The sets

$$A(\underline{n}) = \{a(\underline{r}) : \underline{0} \leq \underline{r} \leq \underline{n}\}$$

and

$$B(\underline{n}) = \{b(\underline{r}) : \underline{0} \leq \underline{r} \leq \underline{n}\}$$

are respectively called the upper and lower restrictions on the path.

The order relation $\underline{x} \leq \underline{y}$ means $x_i \leq y_i$ for each i . Note that $a(\underline{r})$ and $b(\underline{r})$ are non-negative integers and nondecreasing in each coordinate. Also if $a(\underline{r}) < b(\underline{r})$, the path cannot pass through that level.

Let $\underline{x} \alpha \underline{y}$ mean $x_i < y_i$ for at least one i . For example, the lexicographic ordering $(\underline{u}_1, \dots, \underline{u}_d)$ of the set $\{\underline{r} : \underline{0} \leq \underline{r} \leq \underline{n}\}$ such

that $d = \prod_{i=1}^k (n_i + 1)$, $\underline{u}_1 = 0$ and $\underline{u}_d = \underline{n}$ is an α ordering in the sense that $\underline{u}_1 \alpha \dots \alpha \underline{u}_d$. Remember that the sequence $((0,0), (0,1), (1,0), (1,1), (2,0), (2,1))$ is a lexicographic ordering of vectors $\{r : (0,0) \leq (r_1, r_2) \leq (2,1)\}$.

Denote by $g_k(A(\underline{n})|B(\underline{n}))$ the number of paths with upper restriction $A(\underline{n})$ and lower restriction $B(\underline{n})$. Let $\underline{n}! = \prod_{i=1}^k n_i!$,

$$\binom{a}{\underline{n}} = \binom{a}{n_1, \dots, n_k} = \frac{a(a-1)\dots\left(a - \sum_{i=1}^k n_i + 1\right)}{\underline{n}!}$$

$$\binom{a}{z}_+ = \binom{\max(a, 0)}{z} \quad \text{and} \quad \langle \underline{n} \rangle = \sum_{i=1}^k n_i.$$

Proposition 1.

$g_k(A(\underline{n})|B(\underline{n}))$ satisfies the recurrence relation

$$\sum_{\underline{0} \leq \underline{r} \leq \underline{n}} (-1)^{\langle \underline{n} - \underline{r} \rangle} \binom{a(\underline{r}) - b(\underline{n}) + 1}{\underline{n} - \underline{r}}_+ g_k(A(\underline{r})|B(\underline{r})) = \delta_{\underline{0}}^{\underline{n}} \quad (1)$$

where

$$\begin{aligned} \delta_{\underline{0}}^{\underline{n}} &= 1 \quad \text{when } \underline{n} = \underline{0}, \\ &= 0 \quad \text{otherwise.} \end{aligned}$$

An explicit solution of (1) is the following:

$$g_k(A(\underline{n})|B(\underline{n})) = (-1)^{d - \langle \underline{n} \rangle - 1} \left\| \left(\begin{array}{c} a(\underline{u}_1) - b(\underline{u}_{j+1}) + 1 \\ \underline{u}_{j+1} - \underline{u}_i \end{array} \right)_+ \right\|_{(d-1) \times (d-1)} \quad (2)$$

where $d = \prod_{i=1}^k (n_i + 1)$, $\|c_{ij}\|_{m \times m}$ is the $m \times m$ determinant with (i, j) th element c_{ij} and $\{\underline{u}_1, \dots, \underline{u}_d\} = \{\underline{r} : \underline{0} \leq \underline{r} \leq \underline{n}\}$ such that $\underline{0} = \underline{u}_1 \alpha \dots \alpha \underline{u}_d = \underline{n}$.

The explicit expression (2) may be obtained by first using Cramer's rule to the system (1) of linear equations and then simplifying it. For practical purposes, the lexicographic ordering of vectors is good enough. It is easily seen that if we take (n_0, n_1, \dots, n_k) as the origin and reverse the steps in the path, the upper and lower restrictions respectively become

$$A'(\underline{n}) = \{n_0 - b(\underline{n} - \underline{r}) : 0 \leq \underline{r} \leq \underline{n}\}$$

and

$$B'(\underline{n}) = \{n_0 - a(\underline{n} - \underline{r}) : 0 \leq \underline{r} \leq \underline{n}\} .$$

In other words, the upper and lower restrictions $a'(\underline{r})$ and $b'(\underline{r})$ are such that any path can only pass through points $\{(x_0, r_1, \dots, r_k) : 0 \leq b'(\underline{r}) \leq x_0 \leq a'(\underline{r}) \leq n_0\}$ for every \underline{r} in the original coordinate system. Then we get an alternative expression for the same number of paths as $g_k(A'(\underline{n}) | B'(\underline{n}))$. It may be noted that for computational purposes, recurrence relation (1) is more often useful than explicit expression (2) although the determinant contains a lot of zeros.

Next we formulate a continuous analogue of Proposition 1 which gives a generalization of Steck's result (1971). Though Steck has stated the result in terms of order statistics, its connection with paths is explained in Mohanty (1979) chapters 2 and 4. In $(k+1)$ -dimension with axes x_0, x_1, \dots, x_k consider paths (not necessarily lattice paths) from the origin to (n_0, n_1, \dots, n_k) where n_0 is a non-negative real number and n_1, \dots, n_k are non-negative integers. In this case, a path is like a lattice path except that the number of units moved at any time on x_0 -axis is a non-negative real number. As before, we may define the level \underline{r} , the upper restriction $A(\underline{n})$ and the lower restriction $B(\underline{n})$. Here, we may remember

that $a(\underline{r})$ and $b(\underline{r})$ are non-negative real numbers. In the next assertion, we adopt some of the earlier notations.

Proposition 2.

Let $g_k^*(A(\underline{n})|B(\underline{n}))$ be the measure of the set of paths with upper restriction $A(\underline{n})$ and lower restriction $B(\underline{n})$. Then $g_k^*(A(\underline{n})|B(\underline{n}))$ satisfies the recurrence relation

$$\sum_{0 < \underline{r} < \underline{n}} (-1)^{\langle \underline{n} - \underline{r} \rangle} \frac{(a(\underline{r}) - b(\underline{n}))_+^{\langle \underline{n} - \underline{r} \rangle}}{(\underline{n} - \underline{r})!} g_k^*(A(\underline{r})|B(\underline{r})) = \delta_{\underline{n}}^{\underline{0}} \quad (3)$$

where $(x)_+ = \max(0, x)$. An explicit solution of (3) is given by

$$g_k^*(A(\underline{n})|B(\underline{n})) = (-1)^{d - \langle \underline{n} \rangle - 1} \left\| \frac{(a(\underline{u}_i) - b(\underline{u}_{j+1}))_+^{\langle \underline{u}_{j+1} - \underline{u}_i \rangle}}{(\underline{u}_{j+1} - \underline{u}_i)!} \right\| (d-1) \times (d-1) \quad (4)$$

The proof is inductive, follows the similar line as in Proposition 1, and therefore is omitted. Remarks following Proposition 1 are also true here. In our application we will use the alternative expressions in both cases. Without ambiguity, instead of $A'(\underline{n})$ and $B'(\underline{n})$ we may use $A(\underline{n})$ and $B(\underline{n})$ with corresponding $a(\underline{r})$ and $b(\underline{r})$.

3. Distributions

As in the two-sample case, we pool all samples and order the observations from the smallest to the largest. Let $Z_j = i-1$ if the j th member ($j = 1, \dots, n_1 + \dots + n_k$) in the ordered sequence is $X_{i\ell}$, $\ell = 1, \dots, n_i$, $i = 1, \dots, k$. It can be proved that

$$P(Z_1 = z_1, \dots, Z_{n_1 + \dots + n_k} = z_{n_1 + \dots + n_k}) = \binom{n_1 + \dots + n_k}{n_1, \dots, n_k}^{-1} \quad (5)$$

in the same way as in the case of $k = 2$. Represent the sequence of Z 's as a k -dimensional lattice path from the origin to (n_1, \dots, n_k) by putting a unit on x_i axis whenever $Z_j = 1$, $i = 0, \dots, k-1$, $j = 1, \dots, n_1 + \dots + n_k$. Because of (5) each path is equally likely. Also, by the virtue of their definitions statistics $U(k)$ and $U^+(k)$ can be conveniently represented as characteristics of these lattice paths. It can be verified without much difficulty that for $c > 0$,

$$P(U(k) \leq c) = M \binom{n_1 + \dots + n_k}{n_1, \dots, n_k}^{-1}$$

and for any c ,

$$P(U^+(k) \leq c) = N \binom{n_1 + \dots + n_k}{n_1, \dots, n_k}^{-1}$$

where M is the number of paths such that a point $(x_0, x_1, \dots, x_{k-1})$ on any path satisfies the inequalities $\left| \sum_{j=1}^k c_{ij} x_{j-1} / n_j \right| \leq c$, $i = 1, \dots, m$ and N is the number of paths satisfying the inequalities

$\left(\sum_{j=1}^k c_{ij} x_{j-1} / n_j \right) \leq c$, $i = 1, \dots, m$. Suppose $c_{i1} > 0$. Then, using

Proposition 1 (its alternative form) it turns out that

$M = g_{k-1}(A(\underline{n}) | B(\underline{n}))$ with

$$a(\underline{r}) = \min \left(n_1, \left\lfloor \frac{n_1}{c_{i1}} \left(c - \sum_{j=2}^k c_{ij} \frac{r_{j-1}}{n_j} \right) \right\rfloor, i = 1, \dots, m \right)$$

$$b(\underline{r}) = \max \left(0, \left\lfloor \frac{n_1}{c_{i1}} \left(-c - \sum_{j=2}^k c_{ij} \frac{r_{j-1}}{n_j} \right) \right\rfloor, i = 1, \dots, m \right)$$

where $\lceil a \rceil$ is the largest integer $\leq a$, and $\lfloor a \rfloor$ is the smallest integer $\geq a$, and $N = g_{k-1}(A(\underline{n})|B(\underline{n}))$ with $a(\underline{r})$ as above and $b(\underline{r}) = 0$. Also $\{c_{ij}\}$ must be such that the non-decreasing property of $a(\underline{r})$ and $b(\underline{r})$ has to be satisfied. This is also true in the derivation of the distributions of $V(k)$ and $V^+(k)$. For the example of $U_1(k)$, $a(\underline{r})$ and $b(\underline{r})$ simplify to

$$a(\underline{r}) = \min\left(n_1, \left\lceil \frac{n_1}{n_j} (r_{j-1} + cn_j) \right\rceil, j = 2, \dots, k\right)$$

$$b(\underline{r}) = \max\left(0, \left\lfloor \frac{n_1}{n_j} (r_{j-1} - cn_j) \right\rfloor, j = 2, \dots, k\right).$$

When $c_{i1} < 0$, the modification is obvious and therefore is omitted.

Next let us consider the distributions of $V(k)$ and $V^+(k)$. Assume $c_{i,k+1} > 0$. Under the null hypothesis it can be shown by using Proposition 2 that

$$P(V(k) \leq c) = \underline{n}! g_k^*(A(\underline{n})|B(\underline{n}))$$

where

$$a(\underline{r}) = \min\left(1, \frac{1}{c_{i,k+1}} \left(c - \sum_{\substack{j=1 \\ j \neq \ell}}^k c_{ij} \frac{r_j}{n_j} - c_{i\ell} \frac{r_{\ell+1}}{n_{\ell}} \right), \ell = 1, \dots, k; i = 1, \dots, m\right)$$

$$b(\underline{r}) = \max\left(0, \frac{1}{c_{i,k+1}} \left(-c - \sum_{j=1}^k c_{ij} \frac{r_j}{n_j} \right), i = 1, \dots, m\right).$$

Notice the change in $a(\underline{r})$ which is consistent with the well known expression when $k = 1$. The underlying argument is an extended version of the one-sample case. For $V^+(k)$, the expression is the same except that $b(\underline{r}) = 0$. In the particular case of $V_1(k)$, $a(\underline{r})$ and $b(\underline{r})$ become

$$a(\underline{r}) = \min\left(1, \frac{r_j^{+1}}{n_j} + c, j = 1, \dots, k\right)$$

$$b(\underline{r}) = \max\left(0, \frac{r_j}{n_j} - c, j = 1, \dots, k\right) .$$

The expression for $V_1^+(k)$ is obtained from that of $V^+(k)$.

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