Selection Procedures for the Means and Variances of Normal Populations When the Sample Sizes are Unequal*

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Mimeograph Series #330
August 1973

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1. Introduction. 

Let \( \pi_1, \ldots, \pi_k \) be \( k \) independent normal populations with means \( \mu_1, \ldots, \mu_k \) and variances \( \sigma_i^2, \ldots, \sigma_k^2 \) respectively. Our interest is to select a nonempty subset of the \( k \) populations containing the best when the populations are ranked in terms of (i) the means \( \mu_i \), when \( \sigma_i^2 = \sigma^2 \), known or unknown, and (ii) the variances \( \sigma_i^2 \), when the \( \mu_i \) are known or unknown. In most of the earlier work (see, for example, Gupta [4], [7]), it is assumed that the number of observations from each population is the same. Very little work has been done in the case of unequal samples. Sitek [13] proposed a procedure for the normal means; however, his result is shown to be in error by Dudewicz [1]. Recently, Gupta and Huang [8] proposed a procedure which is different from that of Sitek and the one investigated in Section 2 of this paper. Section 3 concerns with a procedure of Gupta and Sobel [11] for selecting the population with the smallest variance based on unequal sample sizes. The exact lower bound for the probability of a correct selection was obtained in [11] only in two special cases. A lower bound is given for the general case in Section 3, and by a similar argument, we discuss a lower bound of the probability of a correct selection of the largest scale.

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parameter for the gamma distribution for a similar rule studied by Gupta [5],
with our results being applicable to unequal sample sizes. In Section 4,
we propose a rule, which is different from the rule proposed by Gupta and
Sobel [10], to select a subset containing all populations better than an
unknown control for a common known variance. Sitek [13] has proposed the
same type of rule in the case of a common unknown variance. In this section
we also discuss and improve the lower bound given by Dunnett [2] for the
probability associated with \( k \) simultaneous confidence intervals for \( \mu_i - \mu_0 \),
i=1,2,...,k.

2. Selecting the normal population with the largest mean.

Here we assume that \( \sigma_i^2 = \sigma^2 \), i=1,...,k. The ordered \( \mu_i \)'s are denoted by
\( \mu_1 \leq \mu_2 \leq \cdots \leq \mu_k \). It is assumed that there is no prior knowledge of
the correct pairing of the ordered and the unordered \( \mu_i \)'s. Let us denote
by \( \pi_i \) the population associated with \( \mu_i \), i=1,...,k. Our goal is to
select a non-empty subset of the \( k \) populations so as to include the population
associated with \( \mu_k \). Defining any such selection as a correct selection, we
wish to define a procedure \( R \) so that \( P(\text{CS}|R) \), the probability of a correct
selection, is at least a preassigned number \( P^*(\frac{1}{k} < p^* < 1) \). We will refer
to this requirement as the \( P^* \)-condition. We will discuss the two cases: (a)
\( \sigma^2 \) known and (b) \( \sigma^2 \) unknown.

Case (a): \( \sigma^2 \) known. We assume without any loss of generality that
\( \sigma^2 = 1 \) and propose the following rule \( R_1 \) based on the sample means \( \bar{X}_i \), i=1,...,k.

\[ R_1: \text{Select } \pi_i \text{ if and only if} \]

\[ (2.1) \quad \bar{X}_i > \max_{1 \leq j < k} \left( \bar{X}_j - c_1 \sqrt{\frac{1}{n_i} + \frac{1}{n_j}} \right), \]

where \( c_1 = c_1(k, p^*, n_1, \ldots, n_k) > 0 \) is chosen so as to satisfy the \( p^* \)-condition.
The expression for \( P(CS | R_1) \): Let \( \bar{X}_{(i)} \) and \( n(i) \) denote the sample mean and the sample size associated with the population \( \pi(i) \) with mean \( \mu[i] \), \( i = 1,2,\ldots, k \). Of course, both \( \bar{X}_{(i)} \) and \( n(i) \) are unknown. Then

\[
P(CS | R_1) = \Pr\{ \bar{X}_{(k)} > \max_{1 \leq j \leq k-1} (\bar{X}_{(j)} - c_1 \sqrt{\frac{1}{n(k)} + \frac{1}{n(j)}})^{-\frac{1}{2}} \}
= \Pr\{ (\bar{X}_{(j)} - \bar{X}_{(k)}) \left( \frac{1}{n(j)} + \frac{1}{n(k)} \right)^{-\frac{1}{2}} \leq c_1, \ j = 1, \ldots, k-1 \}
= \Pr\{ (\bar{X}_{(j)} - \bar{X}_{(k)}) - \mu[j] + \mu[k] \left( \frac{1}{n(j)} + \frac{1}{n(k)} \right)^{-\frac{1}{2}} \leq c_1 + (\mu[k] - \mu[j]) \left( \frac{1}{n(j)} + \frac{1}{n(k)} \right)^{-\frac{1}{2}}, \ j = 1, \ldots, k-1 \}
= \Pr\{ Z_{j,k} \leq c_1 + (\mu[k] - \mu[j]) \left( \frac{1}{n(j)} + \frac{1}{n(k)} \right)^{-\frac{1}{2}}, \ j = 1, \ldots, k-1 \}.
\]

For \( \ell = 1,2,\ldots, k \), define

\[
Z_{r,\ell} = (\bar{X}_{(r)} - \bar{X}_{(\ell)}) - \mu[r] + \mu[\ell] \left( \frac{1}{n(r)} + \frac{1}{n(\ell)} \right)^{-\frac{1}{2}}, \ r = 1, \ldots, k; \ r \neq \ell,
\]
and

\[
\rho^{(\ell)}_{r,s} = \rho(Z_{r,\ell}, Z_{s,\ell}) = \left[ (1 + \frac{n(\ell)}{n(r)}) (1 + \frac{n(\ell)}{n(s)}) \right]^{-\frac{1}{2}}, \ r, s = 1, \ldots, k; \ r, s \neq \ell; \ r \neq s.
\]

Thus \( Z_{r,\ell}, \ r \neq \ell \), are standard normal variables with correlation matrix \( \{ \rho^{(\ell)}_{r,s} \} \). We can write \( P(CS | R_1) \) alternatively as

\[
P(CS | R_1) = \int_{-\infty}^{\infty} \prod_{j=1}^{k-1} \phi\left( \sqrt{\frac{n(j)}{n(k)}} y + \delta_{k,j} \sqrt{\frac{n(j)}{n(k)}} + c_1 \sqrt{1 + \frac{n(j)}{n(k)}} \right) d\Phi(y),
\]
where \( \delta_{ij} = \mu_i - \mu_j \), \( \Phi(\cdot) \) and \( \varphi(\cdot) \) denote the cdf and pdf of a standard normal random variable, respectively.

For the evaluation of the infimum of \( P(CS|R_1) \) over the parameter space
\[
\Omega_1 = \{ \mu : \mu = (\mu_1, \ldots, \mu_k), -\infty < \mu_1, \ldots, \mu_k < \infty \},
\]
and all possible associations between \( (n_1, \ldots, n_k) \) and \( (n_{(1)}, \ldots, n_{(k)}) \), we need the following lemmas. The first one is due to Slepian (See, Gupta [6]) and is stated below without proof.

**Lemma 2.1.** Let \( X_1, \ldots, X_m \) \( (Y_1, \ldots, Y_m) \) be standard normal random variables with the correlation matrix \{\( \rho_{ij} \)\} \{\( \kappa_{ij} \)\}. Let
\[
\Phi_m(a_1, \ldots, a_m; \{\rho_{ij}\}) = \Pr(X_1 < a_1, \ldots, X_m < a_m). \quad \text{If } \rho_{ij} \geq \kappa_{ij}, \quad i, j = 1, 2, \ldots, m,
\]
then, for any set of constants \( a_1, \ldots, a_m \),
\[
(2.6) \quad \Phi_m(a_1, \ldots, a_m; \{\rho_{ij}\}) \geq \Phi_m(a_1, \ldots, a_m; \{\kappa_{ij}\}).
\]

Now we state and prove a lemma, which is a direct consequence of the above lemma.

**Lemma 2.2.** Let \( n_1, \ldots, n_k \) be a set of given positive numbers and denote their ordered values by \( n_{[1]} \leq \cdots \leq n_{[k]} \). For any \( \ell, 1 \leq \ell \leq k \), let
\[
\kappa_{ij}^{(\ell)} = \left[ (1 + \frac{n_{[\ell]}}{n_{[i]}})(1 + \frac{n_{[\ell]}}{n_{[j]}}) \right]^{\frac{1}{2}}, \quad i, j = 1, \ldots, k; \quad i, j \neq \ell; \quad i \neq j.
\]
\[
(2.7) \quad \kappa_{ii}^{(\ell)} = 1, \quad i = 1, 2, \ldots, k; \quad i \neq \ell.
\]

Then, for any set of constants \( a_1, \ldots, a_{k-1} \),
\[
\Phi_{k-1}(a_1, \ldots, a_{k-1}; \{\kappa_{ij}^{(\ell)}\})
\]
\[
(2.8) \quad \geq \Phi_{k-1}(a_1, \ldots, a_{k-1}; \{\kappa_{ij}^{(k)}\}).
\]
Proof: The inequality (2.6) follows from Lemma 2.1, if we show that for 
\[ \ell < k \] (i) \( \kappa_{ij}^{(k)} \geq \kappa_{ij}^{(k)} \), \( i, j \neq \ell, i, j \neq \ell \); (ii) \( \kappa_{j}^{(k)} = \kappa_{j}^{(k)} \), \( j = 1, \ldots, k \); 
\( j \neq \ell, k \). It is easily seen that (i) and (ii) are true, because \( n^{[\ell]} \leq n^{[k]} \).
And we know \( \{ \kappa_{ij}^{(k)} \} \), \( 1 \leq \ell \leq k \), is positive definite [3].

We now prove the following theorem regarding the infimum of \( P(\text{CS}|R_1) \).

**Theorem 2.1.** For the rule \( R_1 \) defined in (2.1),

\[
(2.9) \quad \min_{n_1, n_2, \ldots, n_k} \inf_{\Omega_1} P(\text{CS}|R_1) = \int_{-\infty}^{\infty} \prod_{j=1}^{k-1} \phi\left[ \frac{c_1 - \alpha_j u}{(1 - \alpha_j^2)^{1/2}} \right] d\phi(u),
\]

where

\[
\alpha_i = \left( 1 + \frac{n^{[k]}}{n^{[i]}} \right)^{-\frac{1}{2}}, \quad i = 1, \ldots, k-1.
\]

**Proof.** For any given association between \( (n_1, \ldots, n_k) \) and \( (n^{(1)}, \ldots, n^{(k)}) \),
we can see from (2.5) that the infimum of \( P(\text{CS}|R_1) \) is attained when \( \mu^{[1]} = \ldots = \mu^{[k]} \).
Thus the infimum we seek in (2.9) is given by

\[
(2.10) \quad \min_{1 \leq i \leq k} \int_{-\infty}^{\infty} \prod_{j=1}^{i-1} \phi\left[ \frac{\sqrt{n^{(j)}}}{n^{(i)}} y + c_1 \sqrt{1 + \frac{n^{(j)}}{n^{(i)}}} \right] d\phi(y).
\]

Using the alternative form in (2.2), this minimum in (2.10) is equal to

\[
\min_{1 \leq i \leq k} P\{Z_{r,\ell} \leq c, r = 1, \ldots, k; r \neq \ell\}
\]

\[
= \min_{1 \leq \ell \leq k} \Phi_{k-1} (c, c, \ldots, c; \{\rho_{r,s}^{(\ell)}\})
\]

\[
= \min_{1 \leq \ell \leq k} \Phi_{k-1} (c, c, \ldots, c; \{\kappa_{r,s}^{(\ell)}\})
\]

\[
= \Phi_{k-1} (c, c, \ldots, c; \{\kappa_{r,s}^{(k)}\}), \text{ by Lemma 2.2.}
\]

\[
= \Pr (V_{j} \leq c, i = 1, 2, \ldots, k-1),
\]
where $V_1, \ldots, V_{k-1}$ are standard normal random variables with correlation
\[ \kappa_{r,s}^{(k)} = \alpha_r \alpha_s. \]
It is well known that $V_1, \ldots, V_{k-1}$ can be generated from
$k$ independent standard normal variates $V'_1, \ldots, V'_{k-1}$, $V$ by the transformation
\[ V_j = (1 - \alpha_j^2)^{1/2} V'_j + \alpha_j V \]
and it follows that the minimum we have obtained above is equal to
\[
(2.11) \quad \int_{-\infty}^{\infty} \Phi \left[ \frac{1 - \alpha_j u}{(1 - \alpha_j^2)^{1/2}} \right] \, d\Phi(u).
\]
This completes the proof of the theorem.

Let $S$ denote the size of the subset selected. Then the expected subset size is given by
\[
E(S|R_1) = \sum_{i=1}^{k} \Pr\{\text{Selecting the population } \pi_{(i)} | R_1 \}
\]
\[
= \sum_{i=1}^{k} \Pr\{ \bar{X}_{(i)} > \max_{1 \leq j < k} \{ \bar{X}_{(j)} - c_1 \sqrt{\frac{1}{n(i)} + \frac{1}{n(j)}} \} \}
\]
\[
= \sum_{i=1}^{k} \Pr\{ \max_{1 \leq j < k} \{ \bar{X}_{(j)} - \bar{X}_{(i)} \} \left( \frac{1}{n(i)} + \frac{1}{n(j)} \right)^{-\frac{1}{2}} \leq c_1 \}.
\]

Theorem 2.2. For the rule $R_1$
\[
(2.13) \quad \sup \left\{ E(S|R_1) \right\} \leq k \Phi(c_1).
\]

Proof. Since
\[
\Pr\{ \max_{1 \leq j < k} \{ \bar{X}_{(j)} - \bar{X}_{(i)} \} \left( \frac{1}{n(i)} + \frac{1}{n(j)} \right)^{-\frac{1}{2}} \leq c_1 \}
\]
\[
\leq \Pr\{ (\bar{X}_j - \bar{X}_{(i)}) \left( \frac{1}{n(i)} + \frac{1}{n(j)} \right)^{-\frac{1}{2}} \leq c_1 \} , \text{ for any } j \neq i,
\]
\[(2.14) \quad \Pr\{ \max_{1 \leq j < k} (\bar{X}(j) - \bar{X}(i)) \left( \frac{1}{n(i)} + \frac{1}{n(j)} \right)^{-\frac{1}{2}} \leq c_1 \} \leq \frac{1}{k-1} \sum_{j=1}^{k} \Pr(\bar{X}(j) - \bar{X}(i)) \left( \frac{1}{n(i)} + \frac{1}{n(j)} \right)^{-\frac{1}{2}} \leq c_1 \} \]

\[= \frac{1}{k-1} \sum_{j=1}^{k} \sum_{j \neq i} \phi[c_1 + (\mu[i] - \mu[j]) \left( \frac{1}{n(i)} + \frac{1}{n(j)} \right)^{-\frac{1}{2}}] \cdot \]

Using (2.14) in (2.12), we have

\[E(S|R_1) \leq \frac{1}{k-1} \sum_{i=1}^{k} \sum_{j \neq i} \phi[c_1 + \delta_{ij} \left( \frac{1}{n(i)} + \frac{1}{n(j)} \right)^{-\frac{1}{2}}] \]

\[(2.15) \quad = \frac{1}{k-1} Q \text{ (say).} \]

Now we show that the supremum of $Q$ over $\Omega_1$ is attained when $\mu[1] = \ldots = \mu[k]$.

Towards this end, we consider the configuration

\[\mu[1] = \ldots = \mu[m] = \mu \leq \mu[m+1] \leq \ldots \leq \mu[k], \quad 1 \leq m \leq k-1, \]

and show that $Q$ is nondecreasing in $\mu$, when $\mu[m+1], \ldots, \mu[k]$ are kept fixed.

For the configuration (2.16), $Q$ can be rewritten as

\[Q = \sum_{i=1}^{m} [(m-1) \phi(c_1) + \sum_{j=m+1}^{k} \phi(c_1 - \delta_j \left( \frac{1}{n(i)} + \frac{1}{n(j)} \right)^{-\frac{1}{2}})] \]

\[+ \sum_{i=m+1}^{k} \sum_{j=1}^{m} \phi(c_1 + \delta_i \left( \frac{1}{n(i)} + \frac{1}{n(j)} \right)^{-\frac{1}{2}}) \]

\[+ \sum_{j=m+1}^{k} \sum_{j \neq i} \phi(c_1 + \delta_{ij} \left( \frac{1}{n(i)} + \frac{1}{n(j)} \right)^{-\frac{1}{2}}), \]

where $\delta_i = \mu[i] - \mu$.\]
Interchanging the labels \( i \) and \( j \) in the sum \( \sum_{i=1}^{m} \), \( \sum_{j=m+1}^{k} \) and then differentiating with respect to \( \mu \) and grouping the terms, we have

\[
\frac{dQ}{d\mu} = \sum_{i=m+1}^{k} \sum_{j=1}^{m} \left( \frac{1}{n(i)} + \frac{1}{n(j)} \right)^{-\frac{3}{2}} \left[ \varphi \left( c_1 - \delta_i \left( \frac{1}{n(i)} + \frac{1}{n(j)} \right)^{-\frac{1}{2}} \right) \right. \\
- \varphi \left( c_1 + \delta_i \left( \frac{1}{n(i)} + \frac{1}{n(j)} \right)^{-\frac{1}{2}} \right] \geq 0.
\]

Thus, by successive applications of the above result, with \( m = 1, 2, \ldots, k-1 \), we see that the supremum of \( Q \) over \( \Omega_1 \) is attained when \( \mu[1] = \ldots = \mu[k] \) and this gives

\[
(2.18) \quad \text{Sup} \ E(S|R_1) \leq \frac{1}{k-1} \cdot (k-1) \cdot k \Phi(c_1) \\
= k \Phi(c_1).
\]

Remark. For \( k = 2 \), the constant \( c_1 \) obtained to satisfy the \( P^* \)-condition is given by \( \Phi(c_1) = P^* \). Thus, in this case, the bound in (2.18) is \( k P^* \), which is the exact upper bound in the case of equal sample sizes.

Now we discuss the case of unknown common \( \sigma^2 \).

Case (b): \( \sigma^2 \), unknown. Let \( s^2_\nu \) denote the usual pooled estimate of \( \sigma^2 \) on \( \nu \) degrees of freedom. If the \( \mu_i \) are unknown, \( \nu = \sum_{i=1}^{k} (n_i-1) \). In this case, we propose the rule \( R_2 \) defined below.

\( R_2 \): Select \( \pi_i \) if and only if

\[
(2.19) \quad \bar{X}_i \geq \max_{1 \leq j < k} \left( \bar{X}_j - c_2 s_\nu \sqrt{\frac{1}{n(i)} + \frac{1}{n(j)}} \right),
\]

where \( c_2 = c_2(k, P^*, n_1, \ldots, n_k) > 0 \) is to be determined so that the \( P^* \)-condition is satisfied.
\[
P(CS\mid R_2) = \Pr\left\{ \left( \frac{\bar{X}(j) - \bar{X}(k)}{\frac{1}{n(j)} + \frac{1}{n(k)}} \right)^{-\frac{1}{2}} \leq c_2 s_\nu, \ j = 1, \ldots, k-1 \right\}
\]

\[
= \Pr\left\{ \frac{Z_{j,k}}{\sigma} \leq \frac{c_2 s_\nu}{\sigma} + \frac{\delta_{j,k}}{\frac{1}{n(j)} + \frac{1}{n(k)}}^{-\frac{1}{2}}, \ j = 1, \ldots, k-1 \right\}
\]

\[
\geq \Pr\left\{ \frac{Z_{j,k}}{\sigma} \leq c_2 \frac{s_\nu}{\sigma}, \ j = 1, \ldots, k-1 \right\}
\]

\[
= \int_0^\infty \Pr\left\{ Z_{j,k}' \leq c_2 s, \ j = 1, \ldots, k-1 \right\} dQ_\nu(s),
\]

where \( Z_{j,k}' \) are standard normal random variables with same correlation matrix as the \( Z_{j,k} \) defined earlier and \( Q_\nu(s) \) denotes the cdf of a \( \chi_\nu/\sqrt{\nu} \) variate.

Thus

\[
\min \inf_{n_1, \ldots, n_k} P(CS\mid R_2) = \int_0^\infty \min_{n_1, \ldots, n_k} \Pr\left\{ Z_{j,k}' \leq c_2 s, \ j = 1, \ldots, k-1 \right\} dQ_\nu(s)
\]

\[
= \int_0^\infty \int_{-\infty}^\infty \prod_{j=1}^{k-1} \frac{c_2 s - \alpha_j u}{\sqrt{1 - \alpha_j^2}} \frac{d\Phi(u)}{\sqrt{1 - \alpha_j^2}} dQ_\nu(s),
\]

by using the results of Case (a). Thus we obtain the following theorem.

**Theorem 2.3.** For the rule \( R_2 \),

\[
(2.20) \quad \min \inf_{n_1, \ldots, n_k} P(CS\mid R_2) = \int_0^\infty \int_{-\infty}^\infty \prod_{i=1}^{k-1} \frac{c_2 s - \alpha_i u}{\sqrt{1 - \alpha_i^2}} \frac{d\Phi(u)}{\sqrt{1 - \alpha_i^2}} dQ_\nu(s),
\]

where \( \Omega_2 = \{ \mu : \mu = (\mu_1, \ldots, \mu_k, \sigma^2) \} \).

By similar arguments, we can state the following theorem for the expected size.

**Theorem 2.4:**

\[
(2.21) \quad \mathbb{E}(S\mid R_2) \leq k \int_0^\infty \Phi(c_2 x) dQ_\nu(x).
\]
3. Selecting a Subset Containing the Population with the Smallest Variance and Selecting for the Largest Gamma Scale Parameter.

3.1 Selection for normal variance.

Let \( \pi_1, \pi_2, \ldots, \pi_k \) denote \( k \) given normal populations with unknown variances \( \sigma_1^2, \ldots, \sigma_k^2 \), respectively, \( (\sigma_i > 0, i = 1, 2, \ldots, k) \), and with all means known or unknown. The ordered variances are denoted by \( \sigma^2[1] \leq \ldots \leq \sigma^2[k] \). Let \( s^2_{(i)} \) denote the (unknown) sample variance that is associated with the \( i \)-th smallest population variance, \( \sigma^2_{[i]} \); let \( v_{(i)} \) denote the number of degrees of freedom associated with \( s^2_{(i)} \). Gupta and Sobel [11] have considered the following rule:

\[
R_3: \text{Select} \ \pi_i \text{ if and only if } s^2_i \leq \frac{1}{c_3} \min_{1 < j < k} s^2_j, \ (0 < c_3 \leq 1).
\]

For this rule, they have shown that

\[
P(CS| R_3) > \min_{1 < i < k} \int_0^\infty \prod_{j=1}^k \left[ 1 - G_{v_j} \left( \frac{c_3 v_j x}{v_i} \right) \right] \, d G_{v_i}(x),
\]

where \( G_{v}(x) \) and \( g_{v}(x) \) are chi-square cdf and pdf with \( v \) degrees of freedom, respectively.

The minimum on the right hand side of (3.1) has been obtained by Gupta and Sobel in the two special cases (i) \( k = 2 \), (ii) all \( v_i \) are equal to 2, except one which is assumed to be any even integer. In the following lemmas we obtain two different lower bounds for the minimum on the right hand side of (3.1)
Lemma 3.1.

\[
\min_{1 \leq i < k} \int_0^\infty \prod_{j=1}^k \left[1 - G_{\nu[i]} \left(\frac{c \nu[X]}{\nu[i]}\right)\right] dG_{\nu[i]}(x) \\
\geq \int_0^\infty \prod_{j=1}^{k-1} \left[1 - G_{\nu[j]} \left(\frac{c \nu[k]}{\nu[j]}\right)\right] dG_{\nu[k]}(x).
\]

(3.2)

Proof.

\[
\min_{1 \leq i < k} \int_0^\infty \prod_{j=1}^k \left[1 - G_{\nu[i]} \left(\frac{c \nu[i]}{\nu[j]}\right)\right] dG_{\nu[i]}(x) \\
= \min_{1 \leq i < k} \int_0^\infty \prod_{j=1}^k \left[1 - G_{\nu[j]} \left(\frac{c \nu[j]}{\nu[i]}\right)\right] dG_{\nu[i]}(x) \\
\geq \min_{1 \leq i < k} \int_0^\infty \prod_{j=1}^{k-1} \left[1 - G_{\nu[j]} \left(\frac{c \nu[k]}{\nu[j]}\right)\right] dG_{\nu[j]}(x) \left[1 - G_{\nu[k]} \left(\frac{c \nu[k]}{\nu[j]}\right)\right] dG_{\nu[k]}(x)
\]

since

\[
1 - G_{\nu[j]} \left(\frac{c \nu[k]}{\nu[j]}\right) \geq 1 - G_{\nu[i]} \left(\frac{c \nu[k]}{\nu[i]}\right).
\]

(3.3) \[
= \int_0^\infty \prod_{j=1}^{k-1} \left[1 - G_{\nu[j]} \left(\frac{c \nu[k]}{\nu[j]}\right)\right] dG_{\nu[j]}(x),
\]

using the result in [12, p. 112] with \(\varphi(x) = \prod_{j=1}^{k-1} \left[1 - G_{\nu[j]} \left(\frac{c \nu[k]}{\nu[j]}\right)\right]\), and the fact that

\[
G_{\nu[i]}(x) \geq G_{\nu[k]}(x).
\]
Lemma 3.2.

\[ \min_{1 \leq i \leq k} \int_0^\infty \prod_{j=1}^{k} \left[ 1 - G_{\nu_j} \left( \frac{x}{\nu_j} \right) \right] dG_{\nu_i}(x) \]

\[ \geq \int_0^\infty \prod_{j=2}^{k} \left[ 1 - G_{\nu_j} \left( \frac{c_3 \nu_j (j)}{\nu_j} \right) \right] dG_{\nu_i}(x) \]

Proof.

\[ \min_{1 \leq i \leq k} \int_0^\infty \prod_{j=1}^{k} \left[ 1 - G_{\nu_j} \left( \frac{c_3 \nu_j (j)}{\nu_j} \right) \right] dG_{\nu_i}(x) \]

\[ = \min_{1 \leq i \leq k} \int_0^\infty \prod_{j=2}^{k} \left[ 1 - G_{\nu_j} \left( \frac{c_3 \nu_j (j)}{\nu_j} \right) \right] dG_{\nu_i}(x) \]

\[ \geq \min_{1 \leq i \leq k} \int_0^\infty \prod_{j=2}^{k} \left[ 1 - G_{\nu_j} \left( \frac{c_3 \nu_j (j)}{\nu_j} \right) \right] dG_{\nu_i}(x), \text{ since} \]

\[ 1 - G_{\nu}[1] \left( c_3 x \right) \geq 1 - G_{\nu}[1] \left( \frac{c_3 \nu_i (i)}{\nu_i} \right) \]

\[ = \int_0^\infty \prod_{j=2}^{k} \left[ 1 - G_{\nu_j} \left( \frac{c_3 \nu_j (j)}{\nu_j} \right) \right] dG_{\nu}[k], \text{ by the same reason as in (3.3).} \]

Using Lemmas 3.1 and 3.2 in (3.1), we obtain the following theorem.
Theorem 3.1.

\begin{equation}
\begin{aligned}
P(CS|R_3) \geq \max \{ & \int_0^\infty \prod_{j=1}^{k-1} \frac{[1-G_{\nu[j]} \left( \frac{c_3^{\nu[j]} x}{\nu[j]} \right)]}{\nu[j]} \, dG_{\nu[k]}(x), \\
& \int_0^\infty \prod_{j=2}^k \frac{[1-G_{\nu[j]} \left( \frac{c_3^{\nu[j]} x}{\nu[j]} \right)]}{\nu[j]} \, dG_{\nu[k]}(x) \}.
\end{aligned}
\end{equation}

Remark: To compute \( c_3 \), we equate the right hand side of the inequality in (3.5) to \( P^* \) and solve for \( c_3 \).

In the following, we obtain an upper bound for \( E(S|R_3) \) under the slippage configurations \( \Delta \sigma^2[1] = \sigma^2[2] = \ldots = \sigma^2[k], \Delta \geq 1 \).

Theorem 3.2. Let

\[ \Omega_3 = \{ \sigma^2[i] = \Delta \sigma^2[1]; i = 1, \ldots, k \}, \Delta \geq 1 \]

\begin{equation}
\begin{aligned}
E_{\Omega_3}(S|R_3) \leq & \int_0^\infty \prod_{j=1}^{k-1} \frac{[1-G_{\nu[j]} \left( \frac{c_3^{\nu[j]} x}{\nu[j]} \right)]}{\nu[j]} \, dG_{\nu[k]}(x) \\
& + (k-1) \int_0^\infty \frac{c_3^{\nu[1]} \Delta}{\nu[k]} \left[ 1-G_{\nu[k]} \left( \frac{c_3^{\nu[1]} x}{\nu[k]} \right) \right] \nu[k]^{k-2} \, dG_{\nu[k]}(x).
\end{aligned}
\end{equation}

Proof.

\begin{equation}
\begin{aligned}
E_{\Omega_3}(S|R_3) = & \sum_{i=1}^k P\{s^2(i) \leq \frac{1}{c_3} \min_{1 \leq j < k} \frac{s^2(j)}{\sigma^2[j]} | \Omega_3 \} \\
= & \sum_{i=1}^k P\{ \frac{\nu[j]}{\sigma^2[j]} \left( \frac{\nu[j] s^2(j)}{\sigma^2[j]} \right) \geq \frac{c_3 \nu[j] \sigma^2[i]}{\sigma^2[j]} \left( \frac{(i) s^2(j)}{\sigma^2[j]} \right), j=1, \ldots, k | \Omega_3 \}
\end{aligned}
\end{equation}
\[
\frac{\mathbb{P}\left\{ \frac{\nu(j) S^2(j)}{\sigma^2[j]} > \frac{c_3^\nu(j)}{\nu(1)} \frac{\nu(1) S^2(1)}{\sigma^2[1]}, \, j=2,3,\ldots,k \right\}}{\nu(i) \Delta} + \sum_{i=2}^{k} \frac{\mathbb{P}\left\{ \frac{\nu(1) S^2(1)}{\sigma^2[1]} > \frac{c_3^\nu(1) \Delta}{\nu(i)} \frac{\nu(i) S^2(i)}{\sigma^2[i]} \right\}}{\nu(j) \Delta} > \frac{c_3^\nu(j)}{\nu(i)} \frac{\nu(i) S^2(i)}{\sigma^2[i]}, \, j=3,\ldots,k \right\}}
\]

\[
= \int_{0}^{\infty} \prod_{j=2}^{k} \left[ 1 - G_{\nu(j)} \left( \frac{c_3^\nu(j)}{\nu(1)} x \right) \right] dG_{\nu(1)}(x)
\]

\[
+ \sum_{i=2}^{k} \int_{0}^{\infty} \left[ 1 - G_{\nu(i)} \left( \frac{c_3^\nu(1)}{\nu(1)} x \right) \right] \prod_{j=3}^{k} \left[ 1 - G_{\nu(j)} \left( \frac{c_3^\nu(j)}{\nu(i)} x \right) \right] dG_{\nu(i)}(x)
\]

\[
\leq \int_{0}^{\infty} \prod_{j=1}^{k-1} \left[ 1 - G_{\nu(k)} \left( \frac{c_3^\nu(j)}{\nu(k)} x \right) \right] dG_{\nu(1)}(x)
\]

\[
+ (k-1) \int_{0}^{\infty} \left[ 1 - G_{\nu(k)} \left( \frac{c_3^\nu(1)}{\nu(k)} x \right) \right] \left[ 1 - G_{\nu(k)} \left( \frac{c_3^\nu(1)}{\nu(k)} x \right) \right] dG_{\nu(k)}(x),
\]

by using a similar argument as in (3.4).

3.2. **Selection for the largest gamma scale parameter.**

Let \( \pi_1, \pi_2, \ldots, \pi_k \) denote \( k \) given gamma populations with density functions

\[
\frac{1}{\Gamma(\gamma) \theta_i} x^{\gamma-1} e^{-\frac{x}{\theta_i}}, \quad x > 0, \quad \theta_i > 0, \quad i=1,\ldots, k,
\]

with a common parameter \( \gamma \) (\( > 0 \)) which is assumed to be known. The ordered scale parameters \( \theta_i \) are denoted by \( \theta_1 \leq \theta_2 \leq \cdots \leq \theta_k \). Gupta [5] proposed the following rule.

**R_4:** Retain \( \pi_i \) in the selected subset

\[
\text{if and only if } \bar{X}_i > c_4 \max_{1 \leq j \leq k} \bar{X}_j,
\]
where \( c_4 = c_4(k, P^*, 2n_1 \gamma, \ldots, 2n_k \gamma) \) is a constant with \( 0 < c_4 < 1 \) which is determined in advance of experimentation.

Let \( \overline{X}_{(i)} \) denote the (unknown) sample mean that is associated with the \( i \)-th smallest population parameter \( \theta_{[i]} \); let \( \nu_{(i)} \) denote twice the value of the other parameter associated with \( \overline{X}_{(i)} \).

The following lemma is given in [5].

**Lemma 3.4.**

\[
P(\text{CS}|R_4) = \int_0^\infty \prod_{\alpha=1}^{k-1} \left[ G_{\nu_{(\alpha)}} \left( \frac{x}{c_4^\nu_{(\alpha)}(k)} \right) \right] dG_{\nu_{(k)}}(x)
\]

\[
\geq \min_{1 < i < k} \int_0^\infty \prod_{j=1}^{k} \left[ G_{\nu_{(j)}} \left( \frac{x}{c_4^\nu_{(j)} i} \right) \right] dG_{\nu_{(i)}}(x),
\]

where \( G_{\nu}(x) \) and \( g_{\nu}(x) \) are the cumulative distribution function and the density, respectively, of a standardized gamma random variable (i.e. with \( \theta = 1 \)) and with parameter \( \frac{\nu}{2} \).

By a similar argument as in Theorem 3.1 and 3.2, we have the following results.

**Theorem 3.3.**

\[
P(\text{CS}|R_4) \geq \max \left\{ \int_0^\infty \prod_{j=2}^{k} G_{\nu_{(j)}} \left( \frac{x}{c_4^\nu_{(j)} [k]} \right) dG_{\nu_{(1)}}(x), \int_0^\infty \prod_{j=1}^{k-1} G_{\nu_{(j)}} \left( \frac{x}{c_4^\nu_{(j)} [k]} \right) dG_{\nu_{(1)}}(x) \right\}.
\]
Theorem 3.4.

\[ \Omega_4 = \{ \theta_{[k]} = \delta \theta_{[i]}, \; i = 1, 2, \ldots, k-1 \}, \; \delta \geq 1, \]

\[
(3.9) \quad E_{\Omega_4} (S|R_4) \leq \int_0^{\infty} \prod_{j=2}^{k} G_{\nu_{[1]}} \left( \frac{\nu_{[j]}^\delta}{c^4 \nu_{[1]}^\delta} \right) dG_{\nu_{[k]}} \]

\[
+ (k-1) \int_0^{\infty} G_{\nu_{[1]}} \left( \frac{\nu_{[k]}^\delta}{c^4 \nu_{[1]}^\delta} \right) G_{\nu_{[j]}} \left( \frac{\nu_{[j]}^\delta}{c^4 \nu_{[k]}^\delta} \right) ^{k-1} dG_{\nu_{[k]}} (x) .
\]

4. Selection with Respect to a Control or Standard

4.1. Selecting a subset containing all populations better than a control or standard

Let \( \pi_o, \pi_1, \ldots, \pi_k \) be \( k+1 \) normal (experimental) populations with unknown means \( \mu_o, \mu_1, \ldots, \mu_k \), respectively, and let \( \pi_o \) denote the control population with unknown mean \( \mu_o \). Assume that all \( (k+1) \) populations have a common known variance \( \sigma^2 = 1 \). Our goal is to select all experimental populations that are better than the control \( (\mu_i > \mu_o) \). Let \( \bar{X}_i \) be the sample mean based on \( n_i \) independent observations from \( \pi_i, i = 0, \ldots, k \). Then we propose the following rule.

\( R_S: \) Retain the population \( \pi_i (i = 1, \ldots, k) \) in the selected subset if and only if

\[
\bar{X}_i > \bar{X}_o - \frac{1}{n_i} + \frac{1}{n_o} c_S, \; c_S > 0
\]

Theorem 4.1.

\[
(4.1) \quad P(CS|R_S) \geq \prod_{i=1}^{k} \phi \left( -\sqrt{\frac{n_i}{n_o}} x + \sqrt{1 + \frac{n_i}{n_o}} c_S \right) d\phi(x).
\]

Proof is simple and is omitted.
4.2. A multiple comparison procedure for comparing several treatments with a control.

Suppose there are available \( n_0 \) observations on the control, \( n_1 \) observations on the first treatment, ..., \( n_k \) observations on the k-th treatment. Denote those observations by \( X_{ij} \) \((i = 0, 1, \ldots, k; j = 1, 2, \ldots, n_i)\) and the i-th treatment mean, \( \frac{1}{n_i} \sum_{j=1}^{n_i} X_{ij} \), by \( \bar{X}_i \). We make the assumptions that the \( X_{ij} \) are independent and normally distributed with common unknown variance \( \sigma^2 \) and mean \( \mu_i \). We assume also that there is available an estimate \( s_v^2 \) of \( \sigma^2 \), independent of the \( \bar{X}_i \), which is based on \( v \) degrees of freedom, \( s_v^2 = \frac{1}{v} \sum_{i=0}^{k} \sum_{j=1}^{n_i} (X_{ij} - \bar{X}_i)^2 \), where \( v = \sum_{i=0}^{k} n_i - (k+1) \).

The problem is to obtain simultaneous confidence limits for each of the differences \( \mu_i - \mu_0 \) \((i = 1, 2, \ldots, k)\) such that the joint confidence coefficient, i.e., the probability that all \( k \) confidence intervals will contain the corresponding \( \mu_i - \mu_0 \), is equal to a preassigned value \( P^*(0 < P^* < 1) \).

Let \( Z_i = \frac{\bar{X}_i - \bar{X}_0 - (\mu_i - \mu_0)}{\sqrt{\frac{1}{n_i} + \frac{1}{n_0}}} \) and \( t_i = \frac{Z_i}{s_v} \), \( i = 1, \ldots, k \). The \( Z_i / \sigma \) are standard normal variables with correlation
\[
\rho_{ij} = \left[ (1 + \frac{n_0}{n_i})(1 + \frac{n_0}{n_j}) \right]^{-\frac{1}{2}}
\]
i, j = 1, ..., k; \( i \neq j \). The r. v.'s \( t_i \), \( i = 1, \ldots, k \), have the joint multivariate t-distribution. For this problem, Dunnett[2] proposed the following confidence limits:
(a) lower:
\[ \bar{X}_i - \bar{X}_o - d_i s_v \sqrt{\frac{1}{n_i} + \frac{1}{n_o}} \]
(b) upper:
\[ \bar{X}_i - \bar{X}_o + d_i s_v \sqrt{\frac{1}{n_i} + \frac{1}{n_o}} \]  \( i = 1, 2, \ldots, k \).
(c) two-sided:
\[ \bar{X}_i - \bar{X}_o + d_i'' s_v \sqrt{\frac{1}{n_i} + \frac{1}{n_o}} \]

The constants \( d_i' \) and \( d_i'' \) satisfy

(4.2) \[ P(t_1 < d_1', \ldots, t_k < d_k') = P^* \]

and

(4.3) \[ P(|t_1| < d_1'', \ldots, |t_k| < d_k'') = P^*. \]

In order to obtain conservative limits, Dunnett used the inequalities,

(4.4) \[ P(t_1 < d_1', \ldots, t_k < d_k') \geq \prod_{i=1}^{k} p(t_i < d_i') \]

and

(4.5) \[ P(|t_1| < d_1'', \ldots, |t_k| < d_k'') \geq \prod_{i=1}^{k} p(|t_i| < d_i''). \]

We give below exact expressions for the probabilities in (4.2) and (4.3).

**Theorem 4.2.**

(4.6) \[ P(t_1 < d_1', \ldots, t_k < d_k') \]

\[ = \int_0^\infty \int_0^\infty \prod_{i=1}^{k} \phi_1 \left[ \frac{d_i's - \beta_i'u}{\sqrt{1 - \beta_i'^2}} \right] d\Phi(u) \ dQ_\nu(s) \]
and

\begin{equation}
(4.7) \quad P(|t_1| < d_1'', \ldots, |t_k| < d_k'')
\end{equation}

\[ = \int_0^{\infty} \int_{-\infty}^{\infty} \prod_{i=1}^{k} \left[ \frac{d_i''s - \beta_i u}{\sqrt{1 - \beta_i^2}} - \frac{-d_i''s - \beta_i u}{\sqrt{1 - \beta_i^2}} \right] \, d\Phi(u) \, dQ_{\nu}(s), \]

where, \quad \beta_i = \frac{1}{\sqrt{\frac{n_0}{n_i} + 1}}, \quad i = 1, 2, \ldots, k,

and \( Q_{\nu}(s) \) denote the cdf of \( \chi_{\nu}/\sqrt{\nu} \).

\textbf{Proof.}

For (4.2):

\[ P(t_1 < d_1', \ldots, t_k < d_k') \]

\[ = P(-\frac{Z_1}{\sigma} < \frac{d_1'^s \nu}{\sigma}, \ldots, \frac{Z_k}{\sigma} < \frac{d_k'^s \nu}{\sigma}) \]

\[ = \int_0^{\infty} P(-\frac{Z_1}{\sigma} < d_1'^s, \ldots, \frac{Z_k}{\sigma} < d_k'^s) \, dQ_{\nu}(s) \]

\[ = \int_0^{\infty} \int_{-\infty}^{\infty} \prod_{i=1}^{k} \phi \left[ \frac{1}{\sqrt{1 - \beta_i^2}} \right] \, d\Phi(u) \, dQ_{\nu}(s), \text{ the same argument as in (2.11)}. \]

Similarly, for (4.3):

\[ P(|t_1| < d_1'', \ldots, |t_k| < d_k'') \]

\[ = \int_0^{\infty} P(-d_1''s < \frac{Z_1}{\sigma} < d_1''s, \ldots, -d_k''s < \frac{Z_k}{\sigma} < d_k''s) \, dQ_{\nu}(s) \]

\[ = \int_0^{\infty} \int_{-\infty}^{\infty} \prod_{i=1}^{k} \left[ \phi \left( \frac{1}{\sqrt{1 - \beta_i^2}} \right) - \phi \left( \frac{-1}{\sqrt{1 - \beta_i^2}} \right) \right] \, d\Phi(u) \, dQ_{\nu}(s). \]
5. Numerical Values and Examples

5.1. Suppose \( n[1] = \ldots = n[k-1] = an[k] \), i.e.

\[
\alpha_i = \left[ 1 + \frac{1}{a} \right]^{-\frac{1}{2}} = \left( \frac{a}{1+a} \right)^{\frac{1}{2}}, \quad i = 1, 2, \ldots, k-1.
\]

We note that (2.9) can be rewritten as

\[
\int_{-\infty}^{\infty} \prod_{i=1}^{k-1} \frac{1}{\sqrt{1-\alpha_i^2}} \phi(x) \, dx = \int_{-\infty}^{\infty} \prod_{i=1}^{k-1} \frac{1}{\sqrt{1-\alpha_i^2}} \phi(x) \, dx
\]

\[
= \int_{-\infty}^{\infty} \phi^{-1}(\rho^2 c + c_1) \, dx, \quad \text{with } c_1 = \frac{1}{\rho^2} c, \ \rho = \frac{a}{1+a}.
\]

Equating the above integral to \( P^* \), Gupta, Nagel and Panchapakesan [9] have solved for \( c_1 \) for special values of \( \rho = 0.100, 0.125, 0.200, 0.250, 0.300, \frac{1}{3}, 0.375, 0.400, \frac{1}{2}, 0.600, 0.625, \frac{2}{3}, 0.700, 0.750, 0.800, 0.875, 0.900, \) and \( k = 2(1125)51 \), and \( P^* = 0.99, 0.975, 0.95, 0.90, 0.75 \). For example, \( \alpha = 0.5, k=5, P^* = 0.90 \), we have \( \rho = \frac{0.5}{1+0.5} = \frac{1}{3} \), then \( c_1 = 1.8886 \) and for (2.13), \( k \phi(c_1) = 5 \phi(1.8886) = 4.85 \).

5.2 When \( k = 2 \lambda \) and \( n[1] = \ldots = n[\lambda] = an[\lambda+1] = \ldots = an[k] \).

\[
\alpha_i = \begin{cases} 
\frac{1}{n[k] + \frac{1}{a}}, & i = 1, 2, \ldots, \lambda \\
\frac{1}{\sqrt{2}}, & i = \lambda+1, \ldots, k
\end{cases}
\]

we have

\[
\int_{-\infty}^{\infty} \prod_{i=1}^{k-1} \frac{1}{\sqrt{1-\alpha_i^2}} \phi(x) \, dx
\]

\[
= \int_{-\infty}^{\infty} \phi^{\lambda-1}(\sqrt{2} a + c_1) \phi^{\lambda}(\sqrt{1+ac_1} + \sqrt{1+ac_1}) \phi(x) \, dx.
\]
For special values of \( k = 4, 6 \) and \( \alpha = \frac{1}{2}, \frac{1}{4}, \frac{3}{4}, \frac{9}{10} \), the \( c_1 \)-value is tabulated in Table 1.

5.3. When \( k = 3\ell \) and \( n_1[1] = \ldots = n_1[\ell] = \alpha n_1[\ell+1] = \ldots = \alpha n_1[2\ell] = \beta n_1[2\ell+1] \)

\[ = \ldots = \beta n_1[k] \]

\[ a_{1i} = \begin{cases} \frac{\sqrt{\beta}}{\sqrt{1+\beta}}, & i = 1, \ldots, \ell, \\ \frac{1}{\sqrt{1+\alpha/\beta}}, & i = \ell+1, \ldots, 2\ell, \\ \frac{1}{\sqrt{2}}, & i = 2\ell+1, \ldots, 3\ell. \end{cases} \]

Then

\[ \int_{-\infty}^{\infty} k-1 \prod_{j=1}^{k} \phi \left[ \frac{c_1 + a_{1j} x}{\sqrt{1 - a_{1j}^2}} \right] d\phi(x) \]

\[ = \int_{-\infty}^{\infty} \phi^{k-1}(x+\sqrt{2} \ c_1) \phi^{\beta}(\sqrt{\beta \ x+\sqrt{1+\beta \ c_1}}) \phi^{\beta}(\sqrt{\frac{\beta}{\alpha} \ x+\sqrt{1+\frac{\beta}{\alpha} \ c_1}}) d\phi(x). \]

For special values of \( k = 3, 6 \), and \( \alpha = \frac{1}{2}, \frac{1}{4}, \beta = \frac{1}{2}, \frac{3}{4} \), the \( c_1 \)-value is tabulated in Table 3.
Table 1

c₁-value of rule $R_1$ for special values of k, α and $p^*$

<table>
<thead>
<tr>
<th>$k$</th>
<th>$p^*$</th>
<th>$\frac{1}{4}$</th>
<th>$\frac{1}{2}$</th>
<th>$\frac{3}{4}$</th>
<th>$\frac{9}{10}$</th>
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<td>1.233</td>
<td>1.208</td>
<td>1.196</td>
</tr>
<tr>
<td></td>
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<td>2.074</td>
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</tr>
<tr>
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<td>0.75</td>
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<td>1.415</td>
<td>1.400</td>
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<tr>
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<td>2.869</td>
<td>2.858</td>
<td>2.852</td>
</tr>
</tbody>
</table>

The entry is the smallest value $c_1$ (to 3 decimals of accuracy) satisfying

$$
\int_{-\infty}^{\infty} \frac{k}{\sqrt{2}} (x + \sqrt{2} c_1) \phi^{k} (\sqrt{2} x + \sqrt{1+\alpha} c_1) \phi(x) = p^* .
$$
Table 2

c1-value of rule R1 for special values of k, α, β and P*

<table>
<thead>
<tr>
<th>k</th>
<th>p* α</th>
<th>1/4 1/2</th>
<th>1/4 3/4</th>
<th>1/2 3/4</th>
</tr>
</thead>
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<tr>
<td></td>
<td>0.90</td>
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<td></td>
<td>0.99</td>
<td>2.859</td>
<td>2.851</td>
<td>2.854</td>
</tr>
</tbody>
</table>

The entry is the smallest value of c1 (3 decimals of accuracy) satisfying

\[
\int_{-\infty}^{\infty} \phi^{\frac{k}{3}} (x+c_1) \phi^{\frac{k}{3}} (\sqrt{\beta} x + \sqrt{1+\beta} c_1) \phi^{\frac{k}{3}} (\sqrt{\frac{\beta}{\alpha}} x + \sqrt{1 + \frac{\beta}{\alpha} c_1}) d\phi(x) = p^* .
\]
6. **Acknowledgement.**

The authors acknowledge gratefully the assistance of Professor S. Panchapakesan who read a first draft of this paper and made many valuable suggestions to improve it. The authors also wish to thank Dr. W. T. Huang for some helpful conversations.

**References**


Abstract:

Let \( \pi_1, \ldots, \pi_k \) be \( k \) independent normal populations with means \( \mu_1, \ldots, \mu_k \) and variances \( \sigma^2_1, \ldots, \sigma^2_k \), respectively. Our interest is to select a non-empty subset of the \( k \) populations containing the best when the populations are ranked in terms of (i) the means \( \mu_i \), when \( \sigma^2_i = \sigma^2 \), known or unknown, and (ii) the variance \( \sigma^2_i \), when the \( \mu_i \) are known or unknown. Procedures and results are derived for the case when sample sizes are unequal. We also discuss gamma populations with scale parameter, and selection for normal means that are better than control.
Key words:

Selection procedures, normal means and variances, gamma distribution, scale parameters, better than control.
Selection Procedures for the Means and Variances of Normal Populations When the Sample Sizes are Unequal

Technical Report, August 1973

Gupta, Shanti S. and Huang, Deng-Yuan

August 1973

N00014-67-A-0226-00014

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Washington, DC

Let \( \pi_1, \ldots, \pi_k \) be \( k \) independent normal populations with means \( \mu_1, \ldots, \mu_k \) and variances \( \sigma^2_1, \ldots, \sigma^2_k \), respectively. Our interest is to select a non-empty subset of the \( k \) populations containing the best when the populations are ranked in terms of (i) the means \( \mu_1 \), when \( \sigma^2_1 = \sigma^2 \), known or unknown, and (ii) the variance \( \sigma^2_1 \), when the \( \mu_1 \) are known or unknown. Procedures and results are derived for the case when sample sizes are unequal. We also discuss gamma populations with scale parameter, and selection for normal means that are better than control.