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ABSTRACT
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cdf takes on comparatively simple forms and can be numerically
evaluated using existing reduction formulae, the task required the
development of a computationally fast, tractable, and accurate
approximation of MVN orthant probabilities for general
correlation--"rho(sub ij)". Previous technical reports by the present
authors have provided such a method, based on C. E. Clark's (1961)
approximation of the moments of "n" correlated random normal
variables. Research continues in the area of applying this algorithm
to problems in IRT. This report focuses on the application of
previous research results to another problem in statistics--the
generation of simultaneous confidence bounds for multiple correlated
comparisons. C. W. Dunnett's test for multiple treatments compared to
a single control is generalized to various unbalanced cases. There is
a large amount of statistical literature on this topic. However, as
in IRT, the solutions have been based on reduction formulae that are
limited to special cases, which arise in the comparison of multiple
treatment groups each of size "n(sub i) = m" to a single control
group of size "n(sub 0)". More general problems, such as obtaining
simultaneous confidence bounds for regression coefficients cannot be
solved using these existing methods. This report illustrates how the
results obtained in the IRT context can be applied to simultaneous
statistical inference problems of various kinds. (Author/RLC)

Multivariate Generalizations of
Student's t-Distribution
ONR Technical Report

Robert D. Gibbons
University of Illinois at Chicago.

Donald R. Hedeker
University of Illinois at Chicago

R. Darrell Bock
University of Chicago

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Dr. R.D. Gibbons
Biometric Laboratory
Illinois State Psychiatric Institute.
1601 W. Taylor St.. Chicago. IL 60612, USA.

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In the process of developing a conditionally dependent item-response theory model, we were confronted with the problem of modeling an underlying multivariate normal (MVN) response process with general correlation among the items. Without the assumption of conditional independence, for which the underlying MVN cdf takes on comparatively simple forms, and can be numerically evaluated using existing reduction formulae, our task required the development of a computationally fast, tractable and accurate approximation of multivariate normal orthant probabilities for general correlation $\{\rho_{ij}\}$. The focus of our previous technical reports have provided such a method, based on Clark's (1961) approximation of the moments of n correlated random normal variables. The major thrust of our work continues in the area of applying this algorithm to problems in item-response theory (IRT). The focus of this report, however, is on the application of our previous results to another problem in statistics; namely, the generation of simultaneous confidence bounds for multiple correlated comparisons. There is a large statistical literature on this topic, however, as in IRT, the solutions have been based on reduction formulae which limits their application to special cases (e.g., equa-correlation), which arises in the comparison of multiple treatment groups each of size $n_i = m$ to a single control of size n_0. More general problems, such as, obtaining simultaneous confidence bounds for regression coefficients cannot be solved using these existing methods. In this report we illustrate how the results we have obtained in the IRT context can be applied to simultaneous statistical inference problems of various kinds.

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1 Introduction

If the random variables $x_1, \ldots, x_p$ follow the multivariate normal (MVN) distribution with means zero, common variance σ^2, and a correlation matrix $\Omega = [\rho_{ij}]$, and if $(\nu s^2)/\sigma^2$ is an independent χ^2 variable with ν degrees of freedom, then the random vector $t = (t_1, \ldots, t_p)$, where $t_i = x_i/s$ (for $i = 1, \ldots, p$) is said to have the p-variate t-distribution with ν degrees of freedom. This distribution is the multivariate analogue of Student's t with density function:

$$f(t_1, t_2, \ldots, t_p) = \frac{\Gamma(\frac{p+\nu}{2}) \, |\Omega^{-1}|^{1/2}}{(\nu\pi)^{p/2} \, \Gamma(\nu/2)} (1 + \frac{1}{\nu} t'\Omega^{-1}t)^{-(p+\nu)/2}. \qquad (1)$$

The distribution has applications in a number of statistical problems, most notably in the multiple comparison of several treatments with a control (Dunnett, 1955), and as John (1961) has noted, in the construction of simultaneous confidence bounds for the parameters in a linear model. We will discuss these applications of the multivariate-t distribution and suggest a numerical method for evaluating the probabilities associated with this distribution.

2 Dunnett's Test

Consider the problem of comparing each of p treatments with a control in respect to their means $\mu_0, \mu_1, \mu_2, \ldots, \mu_p$, where μ_0 designates the control and x_i, $i = 1, 2, \ldots, p$, the treatments. Assume that the observations are normally and independently distributed with common within-group standard deviation σ. In this case. Dunnett (1955) has provided a procedure for making confidence statements about the p differences $\mu_i - \mu_0$, such that the probability of *all* p statements being simultaneously correct is equal to a specified P level. Dunnett's procedure and the associated tables are available for the case of equal sample sizes in all groups. Here. we will expand the procedure to the case where the sample sizes are not equal, and to an even more general class of problems involving simultaneous statistical inference.

Suppose that there are n_0 observations for the control. n_1 observations for the first treatment, $\ldots$, n_p observations for the p-th treatment, and denote these observations by X_{ij} ($i = 0, 1, \ldots, p; j = 1, 2, \ldots, n_i$) and the corresponding i-th treatment mean as $\bar{X}_i$. Assume that there is an estimate of σ^2 available (denoted s^2) based on ν degrees of freedom, which is independent of the estimator of the mean. Now let

$$z_i = \frac{\bar{X}_i - \bar{X}_0 - (\mu_i - \mu_0)}{\sqrt{\frac{n_0 + n_i}{n_0 n_i}}}. \qquad (2)$$

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and let $t_i = z_i/s$ for $i = 1, 2, \ldots, p$. As Dunnett (1955) notes, the lower confidence limits with joint confidence coefficient P for the p treatment effects $\mu_i - \mu_0$ are given by

$$\bar{X}_i - \bar{X}_0 - d_i s \sqrt{\frac{n_0 + n_i}{n_0 n_i}}, \tag{3}$$

if the p constants d_i are chosen so that

$$\text{Prob}(t_1 < d_1, t_2 < d_2, \ldots, t_p < d_p) = P. \tag{4}$$

To find the p constants d_i that satisfy these equations, the joint distribution of the t_i is required, which is the multivariate analogue of Student's t-distribution defined by Dunnett and Sobel (1955). Dunnett (1955) has shown how the problem of evaluating the multivariate t-distribution can be reduced to the problem of evaluating the corresponding MVN distribution. For the latter, notice that the joint distribution of the z_i is a MVN distribution with means 0 and variances σ^2. The correlation between z_i and z_j is given by:

$$\rho_{ij} = 1 / \sqrt{\left(\frac{n_0}{n_i} + 1\right)\left(\frac{n_0}{n_j} + 1\right)}. \tag{5}$$

which for the special case of equal sample sizes equals $1/2$ for all i and j. Dunnett and Sobel note that the joint probability statement given above can be written in the following way:

$$
\begin{aligned}
P &= \text{Prob}(t_1 < d_1, t_2 < d_2, \ldots, t_p < d_p) \\
&= \text{Prob}(z_1 < d_1 s, z_2 < d_2 s, \ldots, z_p < d_p s) \\
&= \int_{-\infty}^{+\infty} F(d_1 s, d_2 s, \ldots, d_p s) f(s) \, ds.
\end{aligned}
\tag{6}
$$

where $F(d_1 s, d_2 s, \ldots, d_p s)$ is the MVN cdf of the z_i and $f(s)$ is the one-dimensional density function of s. Thus, with probability values for $F(\cdot)$, the above equation can be evaluated using numerical integration over the distribution of s. For this, note that the density function of s is given by Pearson and Hartley (1976) as:

$$f(s) = \frac{\nu^{\nu/2}}{\Gamma\left(\frac{\nu}{2}\right) 2^{(\nu/2)-1}} \sigma^{-\nu} s^{\nu-1} \exp(-\nu s^2 / 2\sigma^2). \tag{7}$$

Since $s^2/\sigma^2 = \chi^2/\nu$ we can rewrite the equation for P in terms of integration over the distribution of $u = s/\sigma$ (which is defined on 0 to $+\infty$) as:

3

$$P = \int_0^{+\infty} F(d_1 u, d_2 u, \ldots, d_p u) f(u) \frac{ds}{du} \, du$$

$$= \int_0^{+\infty} F(d_1 u, d_2 u, \ldots, d_p u) \frac{\nu^{\nu/2}}{\Gamma(\frac{\nu}{2}) 2^{(\nu/2)-1}} u^{\nu-1} \exp(-\nu u^2/2) \, du. \quad (8)$$

Numerical integration over the distribution of c can then be performed to yield the associated probability P for selected values of d, p, and ν.

3   Some Special Cases

Direct evaluation of the MVN cdf is not possible for $p > 3$. In the following, we note some special cases for which reduction formulae are available.

3.1   Case 1: $n_0 = n_i = n$, $(i = 1, \ldots, p)$

When all sample sizes are equal, the correlation in (5) is 1/2 for all possible pairings of the treatment groups and the control. Dunnett (1955) has given tables for the critical values of this distribution. In this case, the MVN probability in (8) is simply

$$F_p(0.0, \ldots, 0; \{.5\}) = \frac{1}{p+1}. \quad (9)$$

3.2   Case 2: $n_0 = n$ and $n_i = m$, $(i = 1, \ldots, p)$

When the p treatment groups are each of size m, but the control group is of size n, where $n \neq m$, then from (5), $\rho_{ij} = \rho$ for all i, j, and the the probability in (8) is

$$F_p(ds, ds, \ldots, ds; \{\rho\}) = \int_{-\infty}^{\infty} \left[F^p \left(\frac{ds + \rho^{1/2} y}{\sqrt{1-\rho}} \right) \right] f(y) d(y), \quad (10)$$

where $f(t) = exp(-\frac{1}{2} t^2)/(2\pi)^{1/2}$ and $F(t) = \int_{-\infty}^{ds} f(t) dt$, see Gupta (1963).

3.3   Case 3: $n_0 = n$ and n_i unequal

When the treatment group sample sizes are unequal, the correlation matrix $\{\rho_{ij}\}$ has the special form

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$$\rho_{ij} = \alpha_i \alpha_j$$
$$= \left(\frac{n_0}{n_i} + 1\right)^{-1/2} \left(\frac{n_0}{n_j} + 1\right)^{-1/2},$$

for $(i \neq j)$, where $-1 \leq \alpha_i \leq +1$. In this case, the MVN cdf is:

$$F_p(d_1 s, d_2 s, \ldots, d_p s; \{\rho_{ij}\}) = \int_{-\infty}^{\infty} Prob\left\{ X_i < \left(\frac{d_i s - \alpha_i y}{\sqrt{1 - \alpha_i^2}}\right); \text{ all i} \right\} f(y)d(y)$$

$$= \int_{-\infty}^{\infty} \left[\prod_{i=1}^{p} F\left(\frac{d_i s - \alpha_i y}{\sqrt{1 - \alpha_i^2}}\right) \right] f(y)d(y), \qquad (11)$$

(see Dunnett and Sobel, 1955). This MVN integral can be approximated to any practical degree of accuracy using Gauss-Hermite qaudrature (Stroud and Sechrest, 1966).

4 The General Case

The special cases in the previous sections provide methods for evaluating the MVN integral in (8), that cover all possible applications of the Dunnett type multiple comparison with control procedure, regardless of the sample sizes of the various groups. Nevertheless, there are still situations in which a completely general solution is required. Of course, for the general case, a more general method for evaluating the probabilities of the MVN cdf $F(\cdot)$ is needed. For example, in regression analysis the $(b_1, b_2, \ldots, b_p)$ are MVN with means $(\beta_1, \beta_2, \ldots, \beta_p)$ and variance covariance matrix $\{c_{ij}\}\sigma^2 = S^{-1}\sigma^2$, where $S_{ij} = \sum_{r=1}^{N}(x_{ir} - \bar{x}_i)(x_{jr} - \bar{x}_j)$ for $(i, j = 1, 2, \ldots, p)$. In this case, $\{\rho_{ij}\} = (c_{ii}c_{jj})^{-1/2}c_{ij}$ and none of the previous reduction formulae apply. One computationally tractable possibility is to use Clark's (1961) formulae for the moments of the maximum of p correlated normal variables as applied by Gibbons *et. al.*, (1987) to the problem of approximating MVN orthant probabilities. A brief description of this approximation is now provided, and we will show that these probabilities are sufficiently accurate for practical purposes.

4.1 The Clark Algorithm

We begin by noting that the MVN cdf $F_r(d_1 s, d_2 s, \ldots, d_p s; \{\rho_{ij}\})$ can be written as:

$$F_p = Pr(x_1 \leq h_1, x_2 \leq h_2, \ldots x_n \leq h_n), \qquad (12)$$

5

where $h_i = d_i s$. If $h_1 \ldots h_n = h = 0$, and the x_i follow a standardized MVN distribution, F_n^0 is a so-called "orthant" probability. However, note that we can also write this MVN probability as:

$$F_p^0 = Pr\{max(x_1, \ldots, x_n) \leq 0\}. \tag{13}$$

If $max(x_1, \ldots, x_n)$ were normally distributed, which it clearly is not, with mean $E[max(x_1, \ldots, x_n)]$ and variance $V[max(x_1, \ldots, x_n)]$, then,

$$F_p^0 = F\left[\frac{E(max(x_1, \ldots, x_n)) - h}{\sqrt{V(max(x_1, \ldots, x_n))}}\right], \tag{14}$$

where in this case $h = 0$. For general h_i, we would set $h = 0$ and subtract h_i from the mean of x_i.

In order to proceed, we need the first two moments of $max(x_1, \ldots x_n)$ where the x_i have a joint MVN distribution with general correlation $\{\rho_{ij}\}$, and some bound on the error introduced by assuming that $max(x_1, \ldots x_n)$ has a normal distribution. Clark (1961), has provided an approximation for the first four moments of the maximum of p jointly normal correlated random variables, and Gibbons et. al., (1990), have shown that the accuracy of the approximation is approximately 10^{-3} in problems of this kind. An overview of the approximation is provided in the following.

Let any three successive components from an p-variate vector, y_1, be distributed:

$$\begin{bmatrix} y_i \\ y_{i+1} \\ y_{i+2} \end{bmatrix} \sim \mathcal{N}\left(\begin{bmatrix} \mu_i \\ \mu_{i+1} \\ \mu_{i+2} \end{bmatrix}, \begin{bmatrix} \sigma_i^2 & & \\ \sigma_i \sigma_{i+1} \rho_{i,i+1} & \sigma_{i+1}^2 & \\ \sigma_i \sigma_{i+2} \rho_{i,i+2} & \sigma_{i+1} \sigma_{i+2} \rho_{i+1,i+2} & \sigma_{i+2}^2 \end{bmatrix}\right)$$

Let $\check{y}_i = max(y_i) = y_i$, and compute the probability that $y_{i+1} > \check{y}_i$ as follows:

set $\qquad z_{i+1} = (\mu_i - \mu_{i+1})/\zeta_{i+1}$.

where $\qquad \zeta_{i+1}^2 = \sigma_i^2 + \sigma_{i+1}^2 - 2\sigma_i \sigma_{i+1} \rho_{i,i+1}$.

Then $\quad P(y_{i+1} > \check{y}) = P(y_{i+1} - \check{y} > 0)$
$\qquad\qquad\qquad\quad = \Phi(-z_{i+1})$

the value of the univariate normal distribution function at the standard deviate $-z_{i+1}$.

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Now let $\tilde{y}_{i+1} = \max(y_i, y_{i+1})$ and assume (as an approximation) that $(y_{i+2}, \tilde{y}_{i+1})$ is bivariate normal with means,

$$
\begin{aligned}
\mu(y_{i+2}) &= \mathcal{E}(y_{i+2}) = \mu_{i+2} \\
\mu(\tilde{y}_{i+1}) &= \mathcal{E}(\tilde{y}_{i+1}) = \mu_i\Phi(z_{i+1}) + \mu_{i+1}\Phi(-z_{i+1}) + \zeta_{i+1}\phi(z_{i+1}),
\end{aligned}
\tag{15}
$$

variances

$$
\begin{aligned}
\sigma^2(y_{i+2}) &= \mathcal{E}(y_{i+2}^2) - \mathcal{E}^2(y_{i+2}) = \sigma_{i+2}^2, \\
\sigma^2(\tilde{y}_{i+1}) &= \mathcal{E}(\tilde{y}_{i+1}^2) - \mathcal{E}^2(\tilde{y}_{i+1}).
\end{aligned}
\tag{16}
$$

where

$$
\mathcal{E}(\tilde{y}_{i+1}^2) = (\mu_i^2 + \sigma_i^2)\Phi(z_{i+1}) + (\mu_{i+1}^2 + \sigma_{i+1}^2)\Phi(-z_{i+1}) + (\mu_i + \mu_{i+1})\zeta_{i+1}\phi(z_{i+1}).
\tag{17}
$$

and correlation

$$
\rho(\tilde{y}_{i+1}, y_{i+2}) = \frac{\sigma_i\rho_{i,i+2}\Phi(z_{i+1}) + \sigma_{i+1}\rho_{i+1,i+2}\Phi(-z_{i+1})}{\sigma(\tilde{y}_{i+1})}.
\tag{18}
$$

Then,

$$
P(y_{i+2} = \max(y_i, y_{i+1}, y_{i+2})) = P((y_{i+2} - y_{i+1} > 0) \cap (y_{i+2} - y_i > 0))
\tag{19}
$$

is approximated by

$$
\begin{aligned}
P(y_{i+2} > \tilde{y}_{i+1}) &= P(y_{i+2} - \tilde{y}_{i+1} > 0) \\
&= \Phi\left(\frac{\mu_{i+2} - \mu(\tilde{y}_{i+1})}{\sqrt{\sigma_{i+2}^2 + \sigma^2(\tilde{y}_{i+1}) - 2\sigma_{i+2}\sigma(\tilde{y}_{i+1})\rho(\tilde{y}_{i+1}, y_{i+2})}}\right).
\end{aligned}
\tag{20}
$$

Assuming as a working approximation that $\tilde{y}_{i+1}$ is normally distributed with the above mean and variance, we may therefore proceed, recursively from $i = 1$ to $i = p - 1$, where y_{p+1} is an independent dummy variate with mean zero and variance zero (i.e. $y_{p+1} = 0$). Then, for example,

$$
\begin{aligned}
P[y_{p+1} = \max(y_1, y_2, \ldots, y_{p+1})] \\
= P[(y_{p+1} - y_1 > 0) \cap (y_{p+1} - y_2 > 0) \cap \ldots \cap (y_{p+1} - y_p > 0)] \\
= P[(-y_1 > 0) \cap (-y_2 > 0) \cap \ldots \cap (-y_p > 0)]
\end{aligned}
\tag{21}
$$

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approximates the negative orthant. The probability of any other orthant can be obtained by reversing the signs of the variates corresponding to 1's in the orthant pattern.

More generally, to compute any MVN orthant probability, for example,

$$\int_{-\infty}^{h} \int_{-\infty}^{h} \cdots \int_{-\infty}^{h} f(x_1, x_2, \ldots, x_p; \{\rho_{ij}\}) dx_1 \ldots dx_p \tag{22}$$

we compute the negative orthant setting $\mu_{p+1} = h$. Finally, to approximate the integral for general h_i, we compute the negative orthant by setting $\mu_{p+1} = 0$ and $\mu_i = \mu_i - h_i$. In the present context $h_i = d_i s$

4.2 Applications

To illustrate the use the general approximation, consider the following two multivariate prediction problems.

4.2.1 Confidence Bounds for Means

Simultaneous confidence bounds for the means of correlated normal variables can now be found using the general method. Suppose $x_1, \ldots, x_p$ are MVN with mean vector $\mu_1, \ldots, \mu_p$ and dispersion matrix $\sigma^2 \{\rho_{ij}\}$, where $\{\rho_{ij}\}$ is the correlation matrix. The Clark algorithm can be used to satisfy the inequality,

$$\bar{x}_i - N^{-\frac{1}{2}} ds < \mu_i < \bar{x}_i + N^{-\frac{1}{2}} ds \tag{23}$$

for $(i = 1, \ldots, p)$.

4.2.2 Confidence Bounds for a Future Observation

Similarly, simultaneous confidence bounds for a future p-variate observation may also be found in this way. Suppose $x_1, \ldots, x_p$ represent a future observation vector from a MVN population with equal variances and correlation matrix $\{\rho_{ij}\}$. A previous sample of size N is available from which the estimates $\bar{x}$ and s are obtained. The Clark algorithm can be used to satisfy the inequality,

$$\bar{x}_i - (1 + 1/N)^{-\frac{1}{2}} ds < x_i < \bar{x}_i + (1 + 1/N)^{-\frac{1}{2}} ds \tag{24}$$

for $(i = 1, \ldots, p)$. The value $h = ds$ is selected. such that the desired confidence level P in (6) is obtained.

Table 1

95% Critical Values for Various Modifications of Dunnett's Test

Case	n_0	n_1	n_2	n_3	n_4	I $(\rho_{ij} = \rho = .5)$	II $(\rho_{ij} = \rho)$	III $(\rho_{ij} = \alpha_i \alpha_j)$	IV $\{\rho_{ij}\}$
1	10	10	10	10	10	2.22	2.22	2.22	2.20
1	20	20	20	20	20	2.19	2.19	2.19	2.17
2	10	20	20	20	20	2.19	2.13	2.13	2.12
2	10	30	30	30	30	2.18	2.09	2.09	2.07
2	20	10	10	10	10	2.20	2.25	2.25	2.22
3	10	30	50	20	10	2.19	2.10	2.11	2.10
3	10	5	50	10	50	2.13	2.09	2.13	2.13

I Dunnett's original test (correct for case 1 only)

II n_0 controls and $m = n_1 = \cdots = n_4$ treatments (correct for cases 1 & 2)

III All n_i potentially different (1 dimensional quadrature: correct for cases 1,2,3)

IV General $\{\rho_{ij}\}$ (Clark approximate for all cases)

5 Illustrations

Table 1 presents comparisons of various modifications of Dunnett's test for various sample size combinations for a 5 group study.

Inspection of Table 1 reveals that all three of the reduction formulae work exactly as anticipated. The general solution based on the Clark approximation performs quite well. and if anything. it's accuracy is best in those cases when it is most needed. *i.e.*. when the correlations are heterogeneous. Dunnett's original tabled values (*i.e.*. case I). appear to overestimate the true values when $n_0 < n_i$ and underestimate the true values when $n_0 < n_i$. In general, the case II solution (*i.e.*, $\{\rho_{ij}\} = \rho$) works reasonably well under all conditions; however. it is somewhat biased in the final example in which the sample sizes are quite variable.

As a second numerical example. let us return to the problem of obtaining simultaneous confidence bounds for regression coefficients. Mosteller and Tukey (1977, pages 549-551) recovered demographic transition data on fertility rates and five socioeconomic indicators from 47 Swiss provinces in 1888. The socioeconomic indicators were:

1. Proportion of population involved in agriculture as an occupation.

2. Proportion of draftees receiving highest mark on army examination.

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3. Proportion of population whose education is beyond primary school.

4. Proportion of the population who are catholic.

5. Infant mortality: proportion of live births who live less than 1 year.

The common standardized fertility measure I_g was used as the dependent measure and the socioeconomic indicators $x_1, \ldots, x_5$ were the predictors. The least squares estimated regression equation was:

$$\hat{I}_g = .645 - .203x_1 - .295x_2 - .896x_3 + .001x_4 + 1.316x_5$$

This regression equation reveals that fertility is inversely related to socioeconomic status, which is consistent with the fact that at the time, fertility was beginning to fall from the high level generally found in underdeveloped countries to the lower level that it has today. The correlation matrix $\{\rho_{ij}\} = (c_{ii}c_{jj})^{-1/2}c_{ij}$ of the $(b_1, b_2, \ldots, b_5)$ was:

$$\{\rho_{ij}\} = \begin{bmatrix} 1.00 & & & & \\ .21 & 1.00 & & & \\ .39 & -.59 & 1.00 & & \\ -.26 & .55 & -.47 & 1.00 & \\ .17 & -.03 & .15 & -.17 & 1.00 \end{bmatrix}$$

and the unbiased moment estimator s^2 of σ^2,

$$s^2 = \frac{1}{N - p - 1}(T_{yy} - b_1 T_{y1} - b_2 T_{y2} - \ldots - b_5 T_{y5}) \tag{25}$$

where

$$T_{yi} = \sum_{k=1}^{N} y_k(x_{ik} - \bar{x}_i) \quad (i = 1, 2, \ldots, p) \tag{26}$$

and

$$T_{yy} = \sum_{k=1}^{N} (y_i - \bar{y})^2 \tag{27}$$

was $s^2 = .0045$. The elements $c_{ii}, i = 1, 2, \ldots, p$ of S^{-1} were $c_{11} = .96$, $c_{22} = 11.89$, $c_{33} = 6.55$, $c_{44} = .000024$, and $c_{55} = 30.58$. Using the general approximation, we find that the inequalities

$$b_i - dc_{ii}^{\frac{1}{2}}s \leq \beta_i \leq b_i + dc_{ii}^{\frac{1}{2}}s \quad (i = 1, 2, \ldots, p) \tag{28}$$

are simultaneously satisfied for $P = .95$ when $d = 2.32$, which yields the confidence limits:

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$$
\begin{aligned}
-.36 &\le \beta_1 \le -.051 \\
-.83 &\le \beta_2 \le .24 \\
-1.29 &\le \beta_3 \le -.50 \\
.00024 &\le \beta_4 \le .0018 \\
.46 &\le \beta_5 \le 2.18
\end{aligned}
$$

The confidence limit for b_2 (*i.e.*, proportion of draftees receiving highest marks on army examination,. was the only interval that included $\beta = 0$. For a single interval $d = t_{41..05} = 2.02$. which is considerably smaller than the simultaneous value of $d = 2.32$ used here. Had we used a simple Bonferroni type adjustment (*i.e.*, $\alpha = .05/5 = .01$). then $d = t_{41..01} = 2.70$, which would clearly have been overly conservative.

6 Summary

In this paper we have provided methods for evaluating the multivariate t-distribution with and without restrictions on the form of the correlation matrix $\{\rho_{ij}\}$. Using these results. Dunnett's test for multiple treatments compared to a single contro' was then generalized to various unbalanced cases. In the more general case. in which $\{\rho_{ij}\}$ does not have a simple unidimensional form. we have applied Clark's approximation to the moments of the maximum of n correlated random normal variables to the problem of approximating the required MVN cdf. This approach appears to work well, and is the only computationally tractable solution for the case of general $\{\rho_{ij}\}$. Application to the problem of obtaining simultaneous confidence limits for regression coefficients, clearly illustrates the importance of this approach. given that repeated use of limits designed for a single comparison yield inadequate coverage, and simplistic adjustments that do not take the correlational structure into consideration. (*e.g.*, Bonferroni adjusted $\alpha^* = \alpha/p$). yield limits that are overly conservative.

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Distribution List

Dr. Terry Ackerman
Educational Psychology
210 Education Bldg.
University of Illinois
Champaign, IL 61801

Dr. James Algina
1403 Norman Hall
University of Florida
Gainesville, FL 32605

Dr. Erling B. Andersen
Department of Statistics
Studiestraede 6
1455 Copenhagen
DENMARK

Dr. Ronald Armstrong
Rutgers University
Graduate School of Management
Newark, NJ 07102

Dr. Eva L. Baker
UCLA Center for the Study
of Evaluation
145 Moore Hall
University of California
Los Angeles, CA 90024

Dr. Laura L. Barnes
College of Education
University of Toledo
2801 W. Bancroft Street
Toledo, OH 43606

Dr. William M. Bart
University of Minnesota
Dept. of Educ. Psychology
330 Burton Hall
178 Pillsbury Dr. S.E.
Minneapolis, MN 55455

Dr. Isaac Bejar
Mail Stop: 10-R
Educational Testing Service
Rosedale Road
Princeton, NJ 08541

Dr. Menucha Birenbaum
School of Education
Tel Aviv University
Ramat Aviv 69978
ISRAEL

Dr. Arthur S. Blaiwes
Code N712
Naval Training Systems Center
Orlando, FL 32813-7100

Dr. Bruce Bloxom
Defense Manpower Data Center
99 Pacific St.
Suite 155A
Monterey, CA 93943-3231

Cdt. Arnold Bohrer
Sectie Psychologisch Onderzoek
Rekruterings-En Selectiecentrum
Kwartier Koningen Astrid
Bruijnstraat
1120 Brussels, BELGIUM

Dr. Robert Breaux
Code 281
Naval Training Systems Center
Orlando, FL 32826-3224

Dr. Robert Brennan
American College Testing
Programs
P.O. Box 168
Iowa City, IA 52243

Dr. Gregory Candell
CTB/McGraw-Hill
2500 Garden Road
Monterey, CA 93940

Dr. John B. Carroll
409 Elliott Rd. North
Chapel Hill, NC 27514

Dr. John M. Carroll
IBM Watson Research Center
User Interface Institute
P.O. Box 704
Yorktown Heights, NY 10598

Dr. Robert M. Carroll
Chief of Naval Operations
OP-01B2
Washington, DC 20350

Dr. Raymond E. Christal
UES LAMP Science Advisor
AFHRL/MOEL
Brooks AFB, TX 7235

Mr. Hua Hua Chung
University of Illinois
Department of Statistics
101 Illini Hall
725 South Wright St.
Champaign, IL 61820

Dr. Norman Cliff
Department of Psychology
Univ. of So. California
Los Angeles, CA 90089-1061

Director, Manpower Program
Center for Naval Analyses
4401 Ford Avenue
P.O. Box 16268
Alexandria, VA 22302-0268

Director,
Manpower Support and
Readiness Program
Center for Naval Analysis
2000 North Beauregard Street
Alexandria, VA 22311

Dr. Stanley Collyer
Office of Naval Technology
Code 222
800 N. Quincy Street
Arlington, VA 22217-5000

Dr. Hans F. Crombag
Faculty of Law
University of Limburg
P.O. Box 616
Maastricht
The NETHERLANDS 6200 MD

Ms. Carolyn R. Crone
Johns Hopkins University
Department of Psychology
Charles & 34th Street
Baltimore, MD 21218

Dr. Timothy Davey
American College Testing Program
P.O. Box 168
Iowa City, IA 52243

Dr. C. M. Dayton
Department of Measurement
Statistics & Evaluation
College of Education
University of Maryland
College Park, MD 20742

Dr. Ralph J. DeAyala
Measurement, Statistics,
and Evaluation
Benjamin Bldg., Rm. 4112
University of Maryland
College Park, MD 20742

Dr. Lou DiBello
CERL
University of Illinois
103 South Mathews Avenue
Urbana, IL 61801

Dr. Dattprasad Divgi
Center for Naval Analysis
4401 Ford Avenue
P.O. Box 16268
Alexandria, VA 22302-0268

Mr. Hei-Ki Dong
Bell Communications Research
Room PYA-1K337
P.O. Box 1320
Piscataway, NJ 08855-1320

Dr. Fritz Drasgow
University of Illinois
Department of Psychology
603 E. Daniel St.
Champaign, IL 61820

Dr. Stephen Dunbar
224B Lindquist Center
for Measurement
University of Iowa
Iowa City, IA 52242

Dr. James A. Earles
Air Force Human Resources Lab
Brooks AFB, TX 78235

Dr. Susan Embretson
University of Kansas
Psychology Department
426 Fraser
Lawrence, KS 66045

Dr. George Englehard, Jr.
Division of Educational Studies
Emory University
210 Fishburne Bldg.
Atlanta, GA 30322

Dr. Benjamin A. Fairbank
Operational Technologies Corp.
5825 Callaghan, Suite 225
San Antonio, TX 78228

Dr. P-A. Federico
Code 51
NPRDC
San Diego, CA 92152-6800

Dr. Leonard Feldt
Lindquist Center
for Measurement
University of Iowa
Iowa City, IA 52242

Dr. Richard L. Ferguson
American College Testing
P.O. Box 168
Iowa City, IA 52243

Dr. Gerhard Fischer
Liebiggasse 5/3
A 1010 Vienna
AUSTRIA

Dr. Myron Fischl
U.S. Army Headquarters
DAPE-MRR
The Pentagon
Washington, DC 20310-0300

Prof. Donald Fitzgerald
University of New England
Department of Psychology
Armidale, New South Wales 2351
AUSTRALIA

Mr. Paul Foley
Navy Personnel R&D Center
San Diego, CA 92152-6800

16

Dr. Alfred R. Fregly
AFOSR/NL, Bldg 410
Bolling AFB, DC 20332-6448

Dr. Robert D. Gibbons
Illinois State Psychiatric Inst.
Rm 529W
1601 W Taylor Street
Chicago, IL 60612

Dr. Janice Gifford
University of Massachusetts
School of Education
Amherst, MA 01003

Dr. Drew Gitomer
Educational Testing Service
Princeton, NJ 08541

Dr. Robert Glaser
Learning Research
   & Development Center
University of Pittsburgh
3939 O'Hara Street
Pittsburgh, PA 15260

Dr. Bert Green
Johns Hopkins University
Department of Psychology
Charles & 34th Street
Baltimore, MD 21218

Michael Habon
DORNIER GMBH
P.O. Box 1420
D-7990 Friedrichshafen 1
WEST GERMANY

Prof. Edward Haertel
School of Education
Stanford University
Stanford, CA 94305

Dr. Ronald K. Hambleton
University of Massachusetts
Laboratory of Psychometric
   and Evaluative Research
Hills South, Room 152
Amherst, MA 01003

Dr. Delwyn Harnisch
University of Illinois
51 Gerty Drive
Champaign, IL 61820

Dr. Grant Henning
Senior Research Scientist
Division of Measurement
   Research and Services
Educational Testing Service
Princeton, NJ 08541

Ms. Rebecca Hetter
Navy Personnel R&D Center
Code 63
San Diego, CA 92152-6800

Dr. Thomas M. Hirsch
ACT
P O Box 168
Iowa City, IA 52243

Dr. Paul W. Holland
Educational Testing Service, 21-T
Rosedale Road
Princeton, NJ 08541

Dr. Paul Horst
677 G Street, #184
Chula Vista, CA 92010

Dr. Lloyd Humphreys
University of Illinois
Department of Psychology
603 East Daniel Street
Champaign, IL 61820

Dr. Steven Hunka
3-104 Educ. N.
University of Alberta
Edmonton, Alberta
CANADA T6G 2G5

Dr. Huynh Huynh
College of Education
Univ. of South Carolina
Columbia, SC 29208

Dr. Robert Jannarone
Elec. and Computer Eng. Dept.
University of South Carolina
Columbia, SC 29208

Dr. Kumar Joag-dev
University of Illinois
Department of Statistics
101 Illini Hall
725 South Wright Street
Champaign, IL 61820

Dr. Douglas H. Jones
1280 Woodfern Court
Toms River, NJ 08753

Dr. Brian Junker
Carnegie-Mellon University
Department of Statistics
Schenley Park
Pittsburgh, PA 15213

Dr. Milton S. Katz
European Science Coordination
   Office
U.S. Army Research Institute
Box 65
FPO New York 09510-1500

Prof. John A. Keats
Department of Psychology
University of Newcastle
N.S.W. 2308
AUSTRALIA

Dr. Jwa-keun Kim
Department of Psychology
Middle Tennessee State
   University
P O Box 522
Murfreesboro, TN 37132

Mr Soon-Hoon Kim
Computer-based Education
   Research Laboratory
University of Illinois
Urbana, IL 61801

Dr. G. Gage Kingsbury
Portland Public Schools
Research and Evaluation Department
501 North Dixon Street
P. O. Box 3107
Portland, OR 97209-3107

Dr. William Koch
Box 7246, Meas. and Eval. Ctr
University of Texas-Austin
Austin, TX 78703

Dr. Richard J. Koubek
Department of Biomedical
   & Human Factors
139 Engineering & Math Bldg.
Wright State University
Dayton, OH 45435

Dr. Leonard Kroeker
Navy Personnel R&D Center
Code 62
San Diego, CA 92152-6800

Dr. Jerry Lehnus
Defense Manpower Data Center
Suite 400
1600 Wilson Blvd
Rosslyn, VA 22209

Dr. Thomas Leonard
University of Wisconsin
Department of Statistics
1210 W. Dayton Street
Madison, WI 53706

Dr. Michael Levine
Educational Psychology
210 Education Bldg.
University of Illinois
Champaign, IL 61801

Dr. Charles Lewis
Educational Testing Service
Princeton, NJ 08541-0001

Mr. Rodney Lim
University of Illinois
Department of Psychology
603 E. Daniel St.
Champaign, IL 61820

Dr. Robert L. Linn
Campus Box 249
University of Colorado
Boulder, CO 80309-0249

Dr. Robert Lockman
Center for Naval Analysis
4401 Ford Avenue
P.O. Box 16268
Alexandria, VA 22302-0268

Dr. Frederic M. Lord
Educational Testing Service
Princeton, NJ 08541

Dr. Richard Luecht
ACT
P. O. Box 168
Iowa City, IA 52243

Dr. George B. Macready
Department of Measurement
   Statistics & Evaluation
College of Education
University of Maryland
College Park, MD 20742

Dr. Gary Marco
Stop 31-E
Educational Testing Service
Princeton, NJ 08451

Dr. Clessen J. Martin
Office of Chief of Naval
   Operations (OP 13 F)
Navy Annex, Room 2832
Washington, DC 20350

Dr. James R. McBride
The Psychological Corporation
1250 Sixth Avenue
San Diego, CA 92101

Dr. Clarence C. McCormick
HQ. USMEPCOM/MEPCT
2500 Green Bay Rd.
North Chicago, IL 60064

Mr. Christopher McCusker
University of Illinois
Department of Psychology
603 E. Daniel St.
Champaign, IL 61820

Dr. Robert McKinley
Educational Testing Service
Princeton, NJ 08541

17

Mr. Alan Mead
c/o Dr. Michael Levine
Educational Psychology
210 Education Bldg
University of Illinois
Champaign, IL 61801

Dr. Timothy Miller
ACT
P. O. Box 168
Iowa City, IA 52243

Dr. Robert Mislevy
Educational Testing Service
Princeton, NJ 08541

Dr. William Montague
NPRDC Code 13
San Diego, CA 92152-6800

Ms. Kathleen Moreno
Navy Personnel R&D Center
Code 62
San Diego, CA 92152-6800

Headquarters Marine Corps
Code MPI-20
Washington, DC 20380

Dr. Ratna Nandakumar
Educational Studies
Willard Hall, Room 213E
University of Delaware
Newark, DE 19716

Dr. Harold F O'Neil, Jr
School of Education - WPH 801
Department of Educational
    Psychology & Technology
University of Southern California
Los Angeles, CA 90089-0031

Dr James B. Olsen
WICAT Systems
1875 South State Street
Orem, UT 84058

Dr. Judith Orasanu
Basic Research Office
Army Research Institute
5001 Eisenhower Avenue
Alexandria, VA 22333

Dr. Jesse Orlansky
Institute for Defense Analyses
1801 N. Beauregard St.
Alexandria, VA 22311

Dr. Peter J. Pashley
Educational Testing Service
Rosedale Road
Princeton, NJ 08541

Wayne M. Patience
American Council on Education
GED Testing Service, Suite 20
One Dupont Circle, NW
Washington, DC 20036

Dr James Paulson
Department of Psychology
Portland State University
P.O. Box 751
Portland, OR 97207

Dr. Mark D. Reckase
ACT
P. O. Box 168
Iowa City, IA 52243

Dr. Malcolm Ree
AFHRL/MOA
Brooks AFB, TX 78235

Mr. Steve Ross
N660 Elliott Hall
University of Minnesota
75 E. River Road
Minneapolis, MN 55455-0344

Dr. Carl Ross
CNET-PDCD
Building 90
Great Lakes NTC, IL 60088

Dr. J. Ryan
Department of Education
University of South Carolina
Columbia, SC 29208

Dr Fumiko Sameyima
Department of Psychology
University of Tennessee
310B Austin Peay Bldg.
Knoxville, TN 37916-0900

Mr. Drew Sands
NPRDC Code 62
San Diego, CA 92152-6800

Lowell Schoer
Psychological & Quantitative
    Foundations
College of Education
University of Iowa
Iowa City, IA 52242

Dr Mary Schratz
905 Orchid Way
Carlsbad, CA 92009

Dr. Dan Segall
Navy Personnel R&D Center
San Diego, CA 92152

Dr Robin Sbealy
University of Illinois
Department of Statistics
101 Illini Hall
725 South Wright St.
Champaign, IL 61820

Dr Kazuo Shigemasu
7-9-24 Kugenuma-Kaigan
Fujisawa 251
JAPAN

Dr. Richard E. Snow
School of Education
Stanford University
Stanford, CA 94305

Dr. Richard C. Sorensen
Navy Personnel R&D Center
San Diego, CA 92152-6800

Dr. Judy Spray
ACT
P O Box 168
Iowa City, IA 52243

Dr Martha Stocking
Educational Testing Service
Princeton, NJ 08541

Dr Peter Stoloff
Center for Naval Analysis
4401 Ford Avenue
P O Box 16268
Alexandria, VA 22302-0268

Dr. William Stout
University of Illinois
Department of Statistics
101 Illini Hall
725 South Wright St.
Champaign, IL 61820

Dr. Hariharan Swaminathan
Laboratory of Psychometric and
    Evaluation Research
School of Education
University of Massachusetts
Amherst, MA 01003

Mr. Brad Sympson
Navy Personnel R&D Center
Code-62
San Diego, CA 92152-6800

Dr. John Tangney
AFOSR/NL, Bldg. 410
Bolling AFB, DC 20332-6448

Dr. Kikumi Tatsuoka
Educational Testing Service
Mail Stop 03-T
Princeton, NJ 08541

Dr. Maurice Tatsuoka
Educational Testing Service
Mail Stop 03-T
Princeton, NJ 08541

Dr. David Thissen
Department of Psychology
University of Kansas
Lawrence, KS 66044

Mr. Thomas J. Thomas
Johns Hopkins University
Department of Psychology
Charles & 34th Street
Baltimore, MD 21218

Mr. Gary Thomasson
University of Illinois
Educational Psychology
Champaign, IL 61820

Dr. Robert Tsutakawa
University of Missouri
Department of Statistics
222 Math. Sciences Bldg.
Columbia, MO 65211

Dr. Ledyard Tucker
University of Illinois
Department of Psychology
603 E. Daniel Street
Champaign, IL 61820

Dr David Vale
Assessment Systems Corp.
2233 University Avenue
Suite 440
St. Paul, MN 55114

Dr. Frank L. Vicino
Navy Personnel R&D Center
San Diego, CA 92152-6800

Dr. Howard Wainer
Educational Testing Service
Princeton, NJ 08541

Dr. Michael T. Waller
University of Wisconsin-Milwaukee
Educational Psychology Department
Box 413
Milwaukee, WI 53201

Dr. Ming-Mei Wang
Educational Testing Service
Mail Stop 03-T
Princeton, NJ 08541

Dr. Thomas A. Warm
FAA Academy AAC934D
P.O. Box 25082
Oklahoma City, OK 73125

Dr. Brian Waters
HumRRO
1100 S. Washington
Alexandria, VA 22314

Dr. David J. Weiss
N660 Elliott Hall
University of Minnesota
75 E. River Road
Minneapolis, MN 55455-0344

Dr. Ronald A. Weitzman
Box 146
Carmel, CA 93921

Major John Welsh
AFHRL/MOAN
Brooks AFB, TX 78223

Dr. Douglas Wetzel
Code 51
Navy Personnel R&D Center
San Diego, CA 92152-6800

Dr. Rand R. Wilcox
University of Southern
  California
Department of Psychology
Los Angeles, CA 90089-1061

German Military Representative
ATTN: Wolfgang Wildgrube
  Streitkraefteamt
  D-5300 Bonn 2
4000 Brandywine Street, NW
Washington, DC 20016

Dr. Bruce Williams
Department of Educational
  Psychology
University of Illinois
Urbana, IL 61801

Dr. Hilda Wing
Federal Aviation Administration
800 Independence Ave, SW
Washington, DC 20591

Mr. John H. Wolfe
Navy Personnel R&D Center
San Diego, CA 92152-6800

Dr. George Wong
Biostatistics Laboratory
Memorial Sloan-Kettering
  Cancer Center
1275 York Avenue
New York, NY 10021

Dr. Wallace Wulfeck, III
Navy Personnel R&D Center
Code 51
San Diego, CA 92152-6800

Dr. Kentaro Yamamoto
02-T
Educational Testing Service
Rosedale Road
Princeton, NJ 08541

Dr. Wendy Yen
CTB/McGraw Hill
Del Monte Research Park
Monterey, CA 93940

Dr. Joseph L. Young
National Science Foundation
Room 320
1800 G Street, N.W.
Washington, DC 20550

Mr. Anthony R. Zara
National Council of State
  Boards of Nursing, Inc.
625 North Michigan Avenue
Suite 1544
Chicago, IL 60611