

n	p	Tests based on	total var	m	var %	$g(\lambda)$	sd $g(\lambda)$	alpha	ubound for $g(\lambda)$	Testing	χ^2	df	Crit.Val.	p-value	CI for	l	λ	confid.	lbound	rbound
54	8	Correl	8.00	3	2.8%	0.05	0.18	0.05	0.07	$\lambda(m+1)=\lambda(m+2)=\dots=\lambda_p$	105.56	14	23.68	4.04E-16	Elgval	3	0.23	95.0%	0.16	0.37