

參考文獻的使用與引用（四）

汪群超

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1 初步觀念

參考本文請先參考前文「參考文獻的使用與引用（三）」。本文與前文的差別在使用的 `bibliographystyle` 不同，所以呈現方式也大不相同（請留意本文後面的文獻表列的樣子也不同於前文。）。前文引用文獻時以「作者「年份」」的方式呈現，本文以數字呈現。¹

2 參考文獻的引用：數字

有些期刊（特別是工程科學期刊）以數字引用期刊，該數字對照後面文獻列表的數字編號，讓讀者容易對照到。當使用數字引用文獻時，文章引用時的描述方式必須跟著改變。通常在本文中要自行輸入作者姓氏，再搭配 `\cite` 指令帶出引用數字。請讀者仔細分辨。

The second class of MVN tests in this package examine the skewness and kurtosis of the data. Two approaches are adopted. One uses the combination of the univariate skewness and kurtosis for all marginals, as proposed by Small [1], and Doornik and Hassen [2]. The other approach considers multivariate skewness and kurtosis proposed by Mardia [3]. Foster [4] and Horswell [5] consider the MVN test statistics by Small as "among the most powerful" and "of practical importance," while Mecklin and Mundfrom [6] consider Mardia's procedures, based on multivariate kurtosis, as among the commonly used tests of MVN. Mardia's procedures are considered as a competitor in many related studies. In particular, the omnibus test by Doornik and Hassen [2] is widely cited in economics and business journals. Section 3 introduces these procedures, and explain how

¹其實前文引用的 `bibliographystyle` 也可以指定以數字呈現。在此只是想表達不同 `bibliographystyle` 的呈現方式而已。

they are implemented in the **TWVN** software package (Wang and Hwang [7]). Comprehensive comparisons between these two types of tests were conducted by Horswell and Looney [8].

3 製作方式

與前文同。

References

- [1] Small NJH. Marginal skewness and kurtosis in testing multivariate normality. *Applied Statistics*. 1980;29:85–87.
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- [7] Wang CC, Hwang YT. A new functional statistic for multivariate normality. *Statistics and Computing*. 2011;21(4):501–509.
- [8] Horswell RL, Looney SW. A comparison of tests for multivariate normality that are based on measures of multivariate skewness and kurtosis. *Journal of Statistical Computation and Simulation*. 1992;42:21–38.