# On Comparing Correlated Means in the Presence of Incomplete Data

DINESH S. BHOJ

RUTGERS University

#### Summary

Two statistics are proposed for testing the hypothesis of equality of the means of a bivariate normal distribution with unknown common variance and correlation coefficient when observations are missing on both variates. One of the statistics reduces to the one proposed by Bhoj (1978, 1984) when the unpaired observations on the variates are equal. The distributions of the statistics are approximated by well known distributions under the null hypothesis. The empirical powers of the tests are computed and compared with those of some known statistics. The comparison supports the use of one of the statistics proposed in this paper.

Key words: Bivariate normal; Combination of independent tests; Empirical size and power; Equality of means; Incomplete data.

# 1. Introduction

Suppose that a sample of n independent pairs of observations  $(x_1, y_1), ..., (x_n, y_n)$  has been drawn from the bivariate normal distribution with mean vector  $\mu = (\mu_1, \mu_2)'$  and covariance matrix

$$\Sigma = \begin{bmatrix} \sigma_1^2 & \varrho \sigma_1 \sigma_2 \\ \varrho \sigma_1 \sigma_2 & \sigma_2^2 \end{bmatrix}.$$

In addition, there are  $n_1$  observations on x only, and  $n_2$  observations on y only. Without loss of generality, the data may be arranged as follows:

$$x_1, ..., x_n;$$
  $x_{n+1}, ..., x_{n+n_i};$   $y_1, ..., y_n;$   $y_{n+1}, ..., y_{n+n_2},$ 

where  $x_{n+j}$  for  $j=1, ..., n_1$  and  $y_{n+k}$  for  $k=1, ..., n_2$  are unpaired observations. It is assumed that  $(x_i, y_i), x_{n+j}$  and  $y_{n+k}$  are mutually independent for i=1, ..., n,  $j=1, ..., n_1$  and  $k=1, ..., n_2$ . We wish to use all available data to test the null hypothesis  $H_0: \delta = \mu_1 - \mu_2 = 0$ . Lin and Stivers (1974) and Ekbohm (1976, 1981) proposed some statistics for testing the equality of means for the above incomplete data pattern, and they carried out empirical investigations of the size and power of

some of the tests. Woolson, Leffer, Cole and Clarke (1976) used the theory of the general linear hypothesis to derive the statistics for testing the null hypothesis. Hamdan, Khuri and Crews (1978) modified Morrison's (1973) test statistic which was proposed for missing data on one response. Bhoj (1978, 1984) proposed several statistics for testing  $\delta = 0$ , and he compared the empirical powers of the proposed and known statistics. He recommended a statistic which was derived by using the convex combination of two independent statistics based on complete and incomplete data, respectively. The purpose of the present investigation is to propose two new test statistics for testing  $\delta = 0$  when  $\sigma_1^2 = \sigma_2^2$ , and to compare them with some of the known statistics by Monte Carlo study.

The following notation is used in this paper:

$$n\bar{x}_{1} = \sum_{i=1}^{n} x_{i}, \quad n\bar{y}_{1} = \sum_{i=1}^{n} y_{i}, \quad n_{1}\bar{x}_{2} = \sum_{j=1}^{n_{1}} x_{n+j}, \quad n_{2}\bar{y}_{2} = \sum_{k=1}^{n_{2}} y_{n+k}$$

$$(n+n_{1})\bar{x} = \sum_{i=1}^{n+n_{1}} x_{i}, \quad (n+n_{2})\bar{y} = \sum_{i=1}^{n+n_{2}} y_{i}, \quad a_{11} = \sum_{i=1}^{n} (x_{i} - \bar{x}_{1})^{2}$$

$$a_{22} = \sum_{i=1}^{n} (y_{i} - \bar{y}_{1})^{2}, \quad a_{12} = \sum_{i=1}^{n} (x_{i} - \bar{x}_{1}) (y_{i} - \bar{y}_{1}),$$

$$b_{1} = \sum_{j=1}^{n_{1}} (x_{n+j} - \bar{x}_{2})^{2},$$

$$b_{2} = \sum_{k=1}^{n_{2}} (y_{n+k} - \bar{y}_{2})^{2}, \quad c_{1} = \sum_{i=1}^{n+n_{1}} (x_{i} - \bar{x})^{2}, \quad c_{2} = \sum_{i=1}^{n+n_{2}} (y_{i} - \bar{y})^{2},$$

$$r = a_{12}/\sqrt{(a_{11}a_{22})}, \quad u = 2a_{12}/(a_{11} + a_{22}).$$

## 2. Test Statistics

In this paper, we propose two statistics for testing the equality of two means of a bivarite normal distribution with unknown common variance  $\sigma^2$  and unknown correlation coefficient,  $\varrho$  based on a sample with missing data on both responses. The usual procedure for testing  $H_0$  based on only complete data is a paired t test

$$t_1 = \frac{(\bar{x}_1 - \bar{y}_1)\sqrt{n}}{[(a_{11} + a_{22} - 2a_{12})/(n-1)]^{1/2}}$$
,

which is distributed according to Student's t distribution with  $f_1 = n - 1$  degrees of freedom. If paired data are discarded and  $\sigma_1^2 = \sigma_2^2$ , the usual procedure is to use a two-sample t-test

$$t_2 = \frac{\bar{x}_2 - \bar{y}_2}{\left[\left\{(b_1 + b_2)/(n_1 + n_2 - 2)\right\}(1/n_1 + 1/n_2)\right]^{1/2}},$$

which is distributed as t with  $f_2 = n_1 + n_2 - 2$  degrees of freedom. One of the purposes of the present investigation is to propose a statistic, which is independent of  $t_1$ ,

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and is better than  $t_2$ . This statistic is then combined with  $t_1$  to derive a new statistic for testing the null hypothesis.

When  $\sigma_1^2 = \sigma_2^2$ , it is known that  $v_i = x_i - y_i$  and  $w_i = x_i + y_i$ , i = 1, ..., n are independently distributed. The statistic  $t_1$  is based on the variable, v. Now we consider the three independent samples  $2x_{n+1}, ..., 2x_{n+n_i}$ ;  $2y_{n+1}, ..., 2y_{n+n_2}$  and  $w_1, ..., w_n$  drawn from three normal populations with means  $2\mu_1$ ,  $2\mu_2$  and  $\mu_1 + \mu_2$ , variances  $4\sigma^2$ ,  $4\sigma^2$  and  $2\sigma^2$   $(1+\varrho)$ , respectively. These samples provide two dependent unbiased estimators for  $\delta$ , namely,  $\delta_2 = 2\bar{x}_2 - \bar{x}_1 - \bar{y}_1$  and  $\delta_3 = \bar{x}_1 + \bar{y}_1 - 2\bar{y}_2$ . Note that the third unbiased estimator,  $\bar{x}_2 - \bar{y}_2$ , does not provide any additional information on  $\delta$  since it is a function of  $\delta_2$  and  $\delta_3$ .  $\delta_2$  and  $\delta_3$  are independent of  $\delta_1 = \bar{x}_1 - \bar{y}_1$  used in  $t_1$ . Now we propose an unbiased estimator

$$(2.1) \delta = \omega \delta_2 + (1 - \omega) \delta_3,$$

where  $\omega$  is determined by minimizing the variance of  $\delta$ . The variance of  $\delta$  can be written as

$$\sigma^2(\delta) = \sigma^2 \left\{ 4\omega^2/n_1 + 4 (1-\omega)^2/n_2 \right\} + 2\sigma^2 (1+\varrho) (1-2\omega)^2/n .$$

It can be easily verified that the value of  $\omega$  that minimize  $\sigma^2(\delta)$  is

(2.2) 
$$\omega = n_1 \{ n + (1+\varrho) \ n_2 \} [n \ (n_1 + n_2) + 2 \ (1+\varrho) \ n_1 n_2]^{-1},$$

and the minimum variance is given by

$$(2.3) \sigma^2(\hat{\delta}) = \sigma^2 \left[ \frac{1}{n_1} + \frac{1}{n_2} - \frac{n (n_1 - n_2)^2}{n_1 n_2 \{n (n_1 + n_2) + 2 (1 + \varrho) n_1 n_2\}} \right].$$

Note that when  $n_1 
otin n_2$ , this variance is always less than  $\sigma^2 (1/n_1 + 1/n_2)$ , which is the variance of  $\bar{x}_2 - \bar{y}_2$ . Therefore one can expect that the test based on  $\delta$  will be more powerful than the usual two sample t-test. Now we propose the statistic  $t_3$ , based on  $\delta$ , for testing the null hypothesis

$$t_3 = \delta / \left[ \left\{ \frac{4s \; (b_1 + b_2) + a_{11} + a_{22} + 2a_{12}}{(n + n_1 + n_2 - 3)} \right\} \; \left\{ \frac{\omega^2}{sn_1} + \frac{(1 - \omega)^2}{sn_2} + \frac{(1 - 2\omega)^2}{n} \right\} \right]^{1/2} \; ,$$

where s=(1+u)/2, and  $\omega$  is given by (2.2). If s is replaced by  $S=(1+\varrho)/2$ , the exact distribution of  $t_3$  is Student's t with  $f_3=n+n_1+n_2-3$  degrees of freedom. If S is estimated by s, the error in estimation will be small at least for large n. Then we claim that  $t_3$  is approximately distributed as t with  $f_3$  degrees of freedom. This assertion is confirmed by a Monte Carlo study to be discussed in section 3.

Bhoj (1978) proposed the linear combination of  $t_1$  and  $t_2$  as the combined test statistic for testing  $\delta = 0$ . The percentage points of this statistic can be obtained by using an approximation due to Patil (1965). Walker and Saw (1978) showed that the exact percentage points of the statistic can be computed by using only tables of t distribution if  $f_1$  and  $f_2$  are odd. However, this method is laborious and it has limited applications since it requires that  $f_1$  and  $f_2$  be odd. Therefore, Bhoj (1984) suggested to transform each  $t_p$  into a new variable so that the distribution of the convex combination of these variables has approximately a standard normal

distribution. This was achieved first by transforming  $t_p$  to a symmetric  $F_p$  via Cacoullos's (1965) result, and then to  $U_p$  (p=1, 2) by using Paulson's (1942) approximation. The statistic proposed by Bhoj (1984) is

(2.4) 
$$Z = {\lambda U_1 + (1 - \lambda) U_2} {\lambda^2 + (1 + \lambda)^2}^{-1/2}$$

where

$$(2.5) U_p = \left(1 - \frac{2}{9f_p}\right) (F_p^{1/3} - 1) \left\{ \frac{2}{9f_p} (F_p^{2/3} + 1) \right\}^{-1/2},$$

(2.6) 
$$F_p = 1 + (2t_p^2/f_p) + (2t_p/\sqrt{f_p})\sqrt{(1+t_p^2/f_p)} ,$$

and

$$\lambda = [1 + \sqrt{(2n_1n_2)(1-\varrho)/n(n_1+n_2)}]^{-1}$$
.

When the means are equal, Z is approximately normally distributed with zero mean and unit variance. The transformation (2.5) works satisfactorily provided  $F_p > 1$  and  $f_p > 3$ . If  $F_p < 1$ , find  $U_p$  corresponding to the reciprocal of  $F_p$ . Now we can use this method to derive a new test statistic by using  $t_1$  and  $t_3$ .

Our new statistic is

(2.7) 
$$Z_b = \{\lambda_b U_1 + (1 - \lambda_b) U_3\} \{\lambda_b^2 + (1 - \lambda_b)^2\}^{-1/2},$$

where  $U_3$  is obtained from  $t_3$  by using the transformation (2.5). It is difficult to determine the optimal value of  $\lambda_b$  in the above statistic. However, an adequate formula for  $\lambda_b$  can be derived if  $\sigma^2$  and  $\varrho$  are assumed to be known. In this case, the two independent statistics  $t_1$  and  $t_3$  are to be replaced, respectively, by

$$Z_1 = \delta_1/\sigma(\delta_1)$$
 and  $Z_3 = \delta/\sigma(\delta)$ ,

where  $\sigma(\delta_1) = \sqrt{2\sigma^2 (1-\varrho)/n}$ , and  $\delta$  and  $\sigma(\delta)$  are given by (2.1) and (2.3). When the null hypothesis holds,  $Z_1$  and  $Z_3$  are distributed as unit normal. If these statistics are combined as in (2.7) then the value of  $\lambda_b$  which maximizes the power of the resulting statistic is given by

(2.8) 
$$\lambda_b = \frac{\sigma(\delta)}{\sigma(\delta_1) + \sigma(\delta)}$$

$$= [1 + \sqrt{\frac{n_1 n_2 (1-\varrho)}{(2n n_2 \omega^2 + 2n n_1 (1-\omega)^2 + n_1 n_2 (1-2\omega)^2 (1+\varrho)}}]^{-1},$$

where  $\omega$  is given by (2.2). Now  $\lambda_b$  is estimated by replacing  $\varrho$  by u. The resulting estimated  $\lambda_b$  is used in (2.7). The formula (2.8) for  $\lambda_b$  is derived for the convex combination of unit normal variables, and one might expect that the estimated  $\lambda_b$  would give satisfactory results for  $Z_b$ . In section 3, we show that  $Z_b$  retains the significance level close to the nominal level which demonstrates that the approximation to the distribution of  $Z_b$  with estimated  $\lambda_b$  is adequate. It may be noted that when  $n_1 = n_2$ , the statistics  $t_3$  and  $Z_b$  proposed in this paper reduce, respectively, to the statistics  $t_2$  and Z used by Bhoj (1984). When  $n_2 = 0$ ,  $Z_b$  reduces to the statistic suggested by Bhoj (1987) for the case of missing data on one response.

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Our second statistic is based on the simple mean estimator  $\bar{x} - \bar{y}$ , which is based on all available observations. This estimator can be expressed as

$$\bar{x} - \bar{y} = m_1 \bar{x}_1 - m_2 \bar{y}_1 + (1 - m_1) \bar{x}_2 - (1 - m_2) \bar{y}_2$$

where  $m_1 = n_1/(n+n_1)$  and  $m_2 = n_2/(n+n_2)$ . Now we derive the statistic based on the three independent samples  $m_1x_i - m_2y_i$ ,  $(1-m_1)$   $x_{n+j}$  and  $(1-m_2)$   $y_{n+k}$  for i=1, ..., n,  $j=1, ..., n_1$  and  $k=1, ..., n_2$ . The proposed statistic is

$$= \frac{\bar{x} - \bar{y}}{\left[ \left\{ \frac{(m_1^2 a_{11} + m_2^2 a_{22} - 2m_1 m_2 a_{12}) + K_1 (1 - m_1)^2 b_1 + K_2 (1 - m_2)^2 b_2}{n + n_1 + n_2 - 3} \right\} \left( \frac{1}{n} + \frac{1}{K_1 n_1} + \frac{1}{K_2 n_2} \right) \right]^{1/2}},$$

where

$$K_1 = \frac{m_1^2 + m_2^2 - 2m_1m_2u}{(1 - m_1)^2}$$
 and  $K_2 = \frac{m_1^2 + m_2^2 - 2m_1m_2u}{(1 - m_2)^2}$ .

If u is replaced by  $\varrho$ , the exact distribution of T is Student's t with  $n+n_1+n_2-3$  degrees of freedom. We claim that the distribution of T is approximately t with  $n+n_1+n_2-3$  degrees of freedom. This claim is well supported by a simulation study in section 3.

The statistic T is similar to the statistic  $T_{1s}$  proposed by Lin and Stivers (1974), which is given by

$$T_{1s} = rac{ar{x} - ar{y}}{\left[\left\{rac{1}{n+n_1} + rac{1}{n+n_2} - rac{2nr}{(n+n_1)(n+n_2)}
ight\}\left(rac{c_1 + b_2}{n+n_1+n_2-2}
ight)
ight]^{1/2}}$$

They approximated the distribution of  $T_{1s}$  by a Student's t with  $n+n_1+n_2-4$  degrees of freedom. The advantage of the statistic T over  $T_{1s}$  is that it uses all available data in estimating the variance of  $\bar{x}-\bar{y}$ . Ekbohm (1976) also proposed the statistic based on the simple mean estimator,  $\bar{x}-\bar{y}$ , for the case of equal variances. However, we have excluded that statistic since the powers of all statistics based on  $\bar{x}-\bar{y}$  are almost the same.

EKBOHM (1976, 1981), HAMDEN et al. (1978) and Woolson et al. (1976) proposed statistics which are based on the modified maximum likelihood estimators of the mean difference and utilizing the homoscedasticity assumption. EKBOHM (1981) and Bhoj (1984) compared several tests in this group and concluded that they are almost equal in size and power. EKBOHM favores the statistic due to HAMDEN et al. (1978) since this statistic is a little less complicated than the others. Therefore, we have included, in our comparison study, the statistic  $Z_h$  proposed by HAMDEN et al. (1978), which is given by

$$Z_h = \frac{a\bar{x}_1 + (1-a)\ \bar{x}_2 - b\bar{y}_1 - (1-b)\ \bar{y}_2}{\left[\hat{\sigma}^2\left\{a^2 + m_1\ (1-a)^2/(1-m_1) + b^2 + m_2\ (1-b)^2/(1-m_2) - 2abu\right\}/n\right]^{1/2}},$$

where

$$a = [m_1 + uf_2 (1 - f_1)] [1 - u^2 (1 - m_1) (1 - m_2)]^{-1},$$
  

$$b = [m_2 + uf_1 (1 - f_2)] [1 - u^2 (1 - m_1) (1 - m_2)]^{-1},$$

and

$$\hat{\sigma}^2 = (a_{11} + a_{22} + b_1 + b_2) (2n + n_1 + n_2 - 4)^{-1}$$

They approximated the distribution of  $Z_h$  by a Student's t with (n-1) degrees of freedom. Note that when  $n_1$  or  $n_2$  is zero,  $Z_h$  reduces to the Morrison's (1973) statistic,  $Z_h$  also reduces to the paired t-statistic when  $n_1 = n_2 = 0$ .

In this paper, although we have focused on the equal variance case, we include in our comparison in section 3 the statistic which was derived under the heteroscedasticity assumption. The test statistic was suggested by Lin & Stivers (1974), and was compared with the other statistics by Bhoj (1984) and Ekbohm (1976, 1981). The statistic is obtained by finding the maximum likelihood estimator for  $\delta$  with known  $\sigma_1^2$ ,  $\sigma_2^2$  and  $\varrho$ , and then replacing them by their estimators based on n complete pairs of observations. The statistic is

$$Z_{1s} = \{g\bar{x}_1 + (1-g)\ \bar{x}_2 - h\bar{y}_1 - (1-h)\ \bar{y}_2\}/\sqrt{V_1}$$

where

$$g = n (n + n_2 + n_1 a_{12}/a_{11})/\{(n + n_1) (n + n_2) - n_1 n_2 r^2\},$$
  

$$h = n (n + n_1 + n_2 a_{12}/a_{22})/\{(n + n_1) (n + n_2) - n_1 n_2 r^2\}$$

and

$$V_1 = \left[ \left\{ g^2/n + (1-g)^2/n_1 \right\} a_{11} + \left\{ h^2/n + (1-h)^2/n_2 \right\} a_{22} - 2hga_{12}/n \right] / f_1.$$

When the hypothesis of equal means holds,  $Z_{1s}$  is approximately distributed as t with n degrees of freedom.

#### 3. Comparison of Tests

In this section we compare the various test statistics from the point of view of size and power for small to moderately large samples by using a simulation study. Some simulation results are available for the statistics  $t_1$ ,  $T_{1s}$ ,  $Z_{1s}$ ,  $Z_h$  and Z. However, further study was needed for the statistics T and  $Z_b$  proposed in section 2. For this reason, using the Box-Muller (1958) technique, one thousand random numbers were generated from a bivariate normal distribution with various values of  $\sigma_1^2$ ,  $\sigma_2^2$ ,  $\delta$  ( $\mu_2=0$ ), and the combinations of n,  $n_1$  and  $n_2$ . The hypothesis  $H_0:\delta=0$  was tested against  $H_1:\delta>0$  at the 5 % level of significance. The relative frequencies of the nominal  $\alpha$  level, that is, the proportions of tests for which  $H_0$  was rejected when  $\delta=0$ , were recorded. These proportions are called the empirical  $\alpha$  levels. The empirical powers of the tests, that is, the proportions of test for which  $H_0$  was rejected when  $\delta>0$ , were also recorded. Some of the results of simulations are given in Tables 1—3. Tables 1 and 2 deal with small samples and moderately large saminations.

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Table 1 Empirical levels and powers (×1000) for  $t_1$ ,  $T_{1_2}$ , T,  $Z_{1_2}$ ,  $Z_h$ , Z and  $Z_b$ , when  $\sigma_1^2 = \sigma_2^2 = 1$  for n = 10,  $n_1 = 5$ ,  $n_2 = 10$ .

ę	δ	$t_1$	$T_{1s}$	T	$Z_{1s}$	$Z_h$	$oldsymbol{z}$	$Z_b$
9	0	49	54	58	53	47	60	54
	.4	152	248	258	<b>250</b>	240	<b>258</b>	269
	.8	321	591	593	621	595	608	642
	1.2	<b>54</b> 5	863	859	875	877	871	898
5	0	52	59	60	53	52	64*	57
	.4	160	267	271	261	249	268	273
	.8	366	651	649	645	626	650	656
	1.2	638	905	905	897	903	902	914
1	0	57	59	58	54	48	55	54
	.4	186	300	310	283	268	300	294
	.8	449	703	706	685	670	690	696
	1.2	759	955	955	932	936	937	947
.1	0	55	48	51	50	49	54	51
	.4	204	323	328	298	292	311	304
	.8	519	748	754	726	713	726	744
	1.2	832	969	971	962	963	956	966
.5	0	51	46	47	56	46	56	45
	.4	290	371	362	399	375	382	395
	.8	760	847	837	870	864	864	869
	1.2	964	992	993	990	992	995	995
.9	0	46	49	52	57	49	47	46
	.4	840	471	488	860	839	848	853
	.8	999	946	942	1000	1000	1000	1000
	1.2	1000	999	1000	1000	1000	1000	1000

ples, respectively, when  $\sigma_1^2 = \sigma_2^2$  while Table 3 deals with the situation when  $\sigma_1^2 + \sigma_2^2$ .

An approximate test is considered satisfactory if its nominal  $\alpha$  level is within two standard deviations of the empirical  $\alpha$  level. The empirical  $\alpha$  levels marked \* and \*\* in the tables indicate that the empirical  $\alpha$  levels are different from the nominal  $\alpha$  levels by more than  $2\sqrt{\alpha(1-\alpha)/1000}$  and  $3\sqrt{\alpha(1-\alpha)/1000}$ , respectively. When  $\sigma_1^2 = \sigma_2^2$  and  $n \ge 10$ , the empirical  $\alpha$  levels of all tests using both complete and incomplete data are fairly close to the nominal  $\alpha = .05$ . When n < 10, the empirical  $\alpha$  levels of  $Z_{1s}$  are erratic. Table 3 shows that in many cases they are different from the nominal levels by more than three standard deviations. This, however, is expected since Lin & Stivers (1976) have noted that no satisfactory approximation to the distribution of  $Z_{1s}$  has been found for n < 10.

The test statistics T and  $T_{1s}$  are almost equal in power for the sample sizes given in the tables. However, for some sample sizes T seems to be more robust when the homoscedasticity assumption is violated. These tests do well when  $\varrho^2$  is small. However, Table 2 shows that the gain in power of these tests compared to  $Z_0$  is neglegible to none, even for small  $\varrho^2$ , when n is moderately large. Moreover, these tests might be inferior to the complete paired t test when  $\varrho$  exceeds 0.5.

As is expected, the powers of  $Z_b$  are higher than those of Z when  $n_1 \neq n_2$ . A

Table 2 Empirical levels and powers (×1000) of  $t_1$ ,  $T_{1s}$ , T,  $Z_{1s}$ ,  $Z_h$ , Z and  $Z_b$  for n=20,  $n_1=30$ ,  $n_2=10$ , when  $\sigma_1^2=\sigma_2^2=1$ .

?	δ	$t_1$	$T_{1s}$	<b>T</b>	$Z_{1_s}$	$Z_h$	$\boldsymbol{z}$	$Z_b$
9	0	60	 55	55	51	48	58	52
	.2	129	176	178	188	178	182	189
	.4	224	395	400	438	428	403	450
	.8	554	887	889	913	911	869	921
5	0	59	58	57	59	<b>54</b>	55	59
	.2	142	188	189	191	183	183	188
	.4	255	437	438	440	436	427	455
	.8	633	922	921	922	927	906	936
1	0	59	51	53	53	54	58	58
	.2	161	211	210	204	193	189	203
	.4	303	489	490	480	475	456	485
	.8	752	963	965	961	963	946	966
.1	0	55	51	51	53	4.7	51	<b>54</b>
	.2	172	208	206	221	209	218	222
	.4	346	514	513	509	511	498	517
	.8	821	974	975	973	974	964	975
.5	0	57	<b>52</b>	49	51	43	47	47
	.2	219	242	238	283	268	276	270
	.4	538	606	605	637	641	626	645
	.8	968	991	992	993	991	989	992
.9	0	51	43	42	49	42	45	43
	.2	613	308	311	651	628	623	632
	.4	988	729	724	989	987	991	991
	.8	1000	1000	1000	1000	1000	1000	1000

critical study of Tables 1 and 2 shows that the statistic  $Z_b$  is preferred to  $Z_{1s}$ ,  $Z_h$  and Z when we take into consideration the differences in the empirical  $\alpha$  levels of these statistics. Note that the statistic  $Z_h$  is somewhat conservative particularly for small departures from the homoscedasticity assumption, and this results in a loss of power.

The proposed statistics are fairly robust for departures from the homoscedaticity assumption when the variable with a larger variance has a larger number of observations. Table 3 shows that  $Z_{1s}$  has an unfair advantage in the comparison of powers with the other test statistic, as its empirical  $\alpha$  is very high. However, even in these cases  $Z_b$  has slightly higher power than that of  $Z_{1s}$  when  $\delta$  is relatively large.

To summarize, there is no single statistic which is superior to all other test statistics over the entire parameter space. Therefore we should choose the statistic which performs well from the significance level and power point of views over the wide range of values of  $\varrho$ . The use of  $Z_b$  is recommended at least for the homoscedastic cases, and when nothing is known about  $\varrho$ . The statistic  $Z_b$  is also preferred for n < 10 for small departures from the homoscedastic assumption when the variable with larger variance has the larger number of observations.

Table 3 Empirical levels and powers (×1000) of  $t_1$ ,  $T_{1s}$ , T,  $Z_{1s}$ ,  $Z_h$ , Z and  $Z_b$  for n=7,  $n_1=10$  and  $n_2=5$  when  $\sigma_1^2=1$ ,  $\sigma_2^2=.5$ .

Q	δ	t	$T_{1s}$	T	$Z_{1s}$	$Z_h$	Z	$Z_b$
9	0	66*	52	48	58	38	51	49
	.4	151	266	252	284	227	264	281
	.8	307	651	626	644	589	629	654
	1.2	521	<b>922</b>	910	911	886	908	917
5	0	. 62	56	52	62	40	51	52
	.4	172	299	274	296	232	278	283
	.8	350	697	678	671	611	676	688
	1.2	613	947	939	936	923	934	939
1	0	61	60	53	73**	40	56	54
	.4	207	326	303	313	252	298	309
	.8	436	763	742	729	687	730	747
	1.2	708	965	961	953	941	956	954
.1	0	55	<b>59</b>	49	75**	47	60	55
	.4	223	338	321	335	274	303	319
	.8	495	799	778	777	729	765	781
	1.2	773	974	969	963	953	965	965
.5	0	59	46	39	79**	47	59	60
	.4	301	391	372	440	346	380	402
	.8	688	866	855	875	839	868	870
	1.2	927	990	990	992	990	990	995
.9	0	59	45	48	76**	46	61	57
	.4	642	477	500	811	653	704	717
	.8	983	934	938	998	993	992	995
	1.2	1000	999	999	1000	1000	1000	1000

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Prof. DINESH S. BHOJ
The State University of New Jersey
RUTGERS
Dept. of Math. Sciences
Camden College of Arts and Sciences
Camden, N. J. 08102
U.S.A.