

Example 5.5 (Constructing simultaneous confidence intervals and ellipses) The scores obtained by $n = 87$ college students on the College Level Examination Program (CLEP) subtest X_1 and the College Qualification Test (CQT) subtests X_2 and X_3 are given in Table 5.2 on page 228 for $X_1 =$ social science and history, $X_2 =$ verbal, and $X_3 =$ science. These data give