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<tr>
<td>タイトル</td>
<td>約数の分布における多変量統計解析 II</td>
</tr>
<tr>
<td>著者</td>
<td>CHIKUSE, YASUKO</td>
</tr>
<tr>
<td>引用</td>
<td>数理解析研究所講究録 247: 21-30</td>
</tr>
<tr>
<td>発行日</td>
<td>1975-08</td>
</tr>
<tr>
<td>URL</td>
<td><a href="http://hdl.handle.net/2433/105667">http://hdl.handle.net/2433/105667</a></td>
</tr>
<tr>
<td>種類</td>
<td>Departmental Bulletin Paper</td>
</tr>
<tr>
<td>テキストバージョン</td>
<td>Publisher</td>
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京都大学
APPROXIMATIONS FOR THE DISTRIBUTIONS OF THE
EXTREME ROOTS OF FOUR DETERMINANTAL
EQUATIONS IN MULTIVARIATE ANALYSIS

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31. INTRODUCTION AND SUMMARY

Simple approximations are presented for the
distribution of the extreme roots of four determinantal
equations in multivariate analysis. We consider the
extreme latent roots of three matrices, (i) $S_i S_j^{-1}$ where $n$, $S_i$ and
$n_2 S_2$ are independently distributed as Wishart $W_m(n, \Sigma, \Omega)$ and
$W_m(n_2, \Sigma_2)$ respectively, (ii) $S_i S_j$ where $n$, $S_i$ and $n_2 S_2$ are
independently distributed as noncentral Wishart
$W_m(n, \Sigma, \Omega)$, $\Omega$ noncentrality matrix, and $W_m(n_2, \Sigma)$
respectively and (iii) $\Sigma^{-1} S$ where $n S$ is distributed
as noncentral Wishart $W_m(n, \Sigma, \Omega)$, and (iv) the
extreme canonical correlation coefficients. The
approximations for cases (i), (ii), and (iii) take the form
of upper and lower bounds for the distribution
functions of the largest and smallest latent roots respectively, and the approximations for case (ii) are valid for large sample size. The approximations are expressed in terms of products of (i) $F$, (ii) noncentral $F$, (iii) noncentral $\chi^2$ and (iv) noncentral $F$ and also normal probabilities.

\section{Case (i)}

Let $l_1, l_2, \ldots, l_m > 0$ be the latent roots of $S_2^{-1}$. Let $A$ be an $m \times m$ nonsingular matrix such that

$$A \Sigma_2 A' = \Lambda$$

where $\lambda_1 > \lambda_2 > \cdots > \lambda_m > 0$ are the latent roots of $\Sigma_2^{-1}$. Putting $S_i^* = A \Sigma_2 A'$ $(i = 1, 2)$, it follows that $\eta_1 S_i^*$ and $\eta_2 S_i^*$ are independently distributed as $W_m (\eta_i, \Lambda)$ and $W_m (\eta_i, I_m)$ respectively, and $l_1, l_2, \ldots, l_m$ are the latent roots of $S_1^* S_2^*$. It is well-known (Roy \cite{8}) that

$$l_i > \frac{x' S_i^* x}{x' S_2^* x} > l_m, \quad x' S_2^* x > 0.$$  

Hence, if we let $S_i^* = (A_{kl}^{(i)}$ $(i = 1, 2)$ it follows that

$$l_i > \max \left( \frac{A_{11}^{(1)}}{A_{11}^{(2)}}, \ldots, \frac{A_{mm}^{(1)}}{A_{mm}^{(2)}} \right)$$

and

$$-2$$
\[ l_m = \min \left( \frac{A_{11}}{A_{11}}, \ldots, \frac{A_{mm}}{A_{mm}} \right). \]

New, \( m_i \frac{A_{ii}}{A_{ii}} \) and \( n_i \frac{A_{ii}}{A_{ii}} \) \( (i=1, 2, \ldots, m) \) are all
independently distributed as \( X_{m_i}^2 \) and \( X_{n_i}^2 \) respectively; hence the \( \frac{A_{ii}}{A_{ii}} \) \( (i=1, 2, \ldots, m) \) have independent
\( F_{m_i, n_i} \) distributions. Thus using (1) and (2) we obtain the following

**Theorem 1.** Upper and lower bounds for the
distribution functions of \( l \) and \( l_m \) are respectively
given by

\[ P \left( l \leq x \right) \leq \prod_{i=1}^{m} P \left( F_{m_i, n_i} \leq \frac{x}{\lambda_i} \right) \]

and

\[ P \left( l_m \leq x \right) \geq 1 - \prod_{i=1}^{m} P \left( F_{m_i, n_i} \geq \frac{x}{\lambda_i} \right). \]

The bounds are clearly exact when \( m=1 \), and
when \( A = I_m \), i.e. \( \Sigma_1 = \Sigma_2 \), they agree with bounds
given by Mickey [4].

§ 3. \( S_1 S_2^{-1} \); CASE (ii)

We can write \( S_1 \) as \( n_i S_i = Y Y' \), where \( Y \) is
an \( m \times n_i \) matrix whose columns are independently
distributed as normal with covariance matrix $\Xi$ and $E(Y) = M$, and $\Omega = \Xi^{-1}MM'$. Let $l_1, l_2, \ldots, l_m > 0$ be the latent roots of $\Sigma_2$. Let $A$ be an $m \times m$ nonsingular matrix such that

$$A \Xi A' = I_m \quad \text{and} \quad AMM'A' = \Omega_D = \text{diag}(w, w, \ldots, w)$$

where $w_1 > w_2 > \ldots > w_m > 0$ are the latent roots of $\Sigma_1M'M = \Omega$.

Putting $S_i^* = AS_iA'$ ($i = 1, 2$) we have that $n_1S_1^*$ and $n_2S_2^*$ are independently distributed as $W_m(n_1, I_m, \Omega_D)$ and $W_m(n_2, I_m)$ respectively, and $l_1, l_2, \ldots, l_m$ are the latent roots of $\Sigma_1S_2^*$. Put $S_i^* = (S_{ik}^{(i)})$ ($i = 1, 2$); it follows that $n_1S_{ii}^{(1)}$ and $n_2S_{ii}^{(2)}$ are independently distributed as noncentral $X_{n_1}^2(w_i)$ with noncentrality parameter $w_i$ and $X_{n_2}^2$ respectively. Hence the $S_{ii}^{(1)}$ and $S_{ii}^{(2)}$ have independent noncentral $F_{n_1, n_2}(w_i)$ distributions. Thus, using (1) and (2) we obtain the following

**Theorem 2.** Upper and lower bounds for the distribution functions of $l_i$ and $l_m$ are respectively given by
(5) \[ P ( l_1 \leq x ) \leq \prod_{i=1}^{m} P ( f_{\eta_i, m^2} (w_i) \leq x ) \]
and
(6) \[ P ( l_m \leq x ) \geq 1 - \prod_{i=1}^{m} P ( f_{\eta_i, m^2} (w_i) \geq x ) . \]

Numerical examinations showed that the bounds (3) and (5) appear quite reasonable as quick approximations to the exact probabilities.

§ 4. \( \Xi^\prime S \) : CASE (ii)

Let \( l_1 \geq l_2 \geq \ldots \geq l_m \geq 0 \) be the latent roots of \( \Xi^\prime S \). As in Section 3, let \( A \) be an \( m \times m \) nonsingular matrix such that
\[ A \Xi A^\prime = I_m \quad \text{and} \quad A A M A^\prime = \Omega_D = \text{diag} ( \omega_1, \omega_2, \ldots, \omega_m ) \]
where \( \omega_1 \geq \omega_2 \geq \ldots \geq \omega_m \geq 0 \) are the latent roots of \( \Omega = \Xi^\prime M M^\prime \). Then \( n S^* = n A S A^\prime \) has the \( W_m ( n, I_m, \Omega_D ) \) distribution and \( l_1, l_2, \ldots, l_m \) are the latent roots of \( S^* \). Now it is well-known (Bellman [1], P111) that
\[ l_1 \geq \frac{x^\prime S^* x}{x^\prime x} \geq l_m \]
and hence that
\[ I \geq \max (s_{ii}, \ldots, s_{mm}) \]

and

\[ l_m \leq \min (s_{ii}, \ldots, s_{mm}) \]

where \( S^* = (s_{ij}) \). These inequalities, together with the fact that the \( n S_{ii} \) \( (i = 1, 2, \ldots, m) \) have independent \( \chi_n^2 (w_i) \) distributions, yield the following:

**Theorem 3.** Upper and lower bounds for the distribution functions of \( I \), and \( l_m \) are respectively given by

\[
P(I \leq x) \leq \prod_{i=1}^{m} P(\chi_{n_i}^2 (w_i) \leq nx) \tag{7}
\]

and

\[
P(l_m \leq x) \geq 1 - \prod_{i=1}^{m} P(\chi_{n_i}^2 (w_i) \geq nx). \tag{8}
\]

The bounds are exact when \( m = 1 \) and, when \( D = 0 \), i.e. \( n S^* \) is \( W_n (n, I_m) \), they agree with bounds given by Muirhead [5]. An approximation, valid for large \( n \), to \( P(I \leq x) \) somewhat similar to (7) has been given by Sugiyama [9] in terms of central \( \chi^2 \) probabilities.
§5. CANONICAL CORRELATION COEFFICIENTS ; CASE (1;0)

Let \( s_1 \geq s_2 \cdots \geq s_m > 0 \) and \( r_1 \geq r_2 \cdots \geq r_p > 0 \) denote respectively the population canonical correlation coefficients and the sample canonical correlation coefficients, formed from a sample of size \( n+1 \).

We derive simple approximations for the distribution functions of \( r_1^2 \) and \( r_p^2 \) in the case when \( 1 > r_1 > \cdots > r_p > 0 \).

Using the results in Section 3, a representation of canonical correlation coefficient, conditional on the samples on one vector (Constantine [23]) and the asymptotic expansions, in terms of normal distributions, for the distributions of the latent roots of a Wishart matrix (Huizing and Chikuse [43]), we can obtain our results. Due to the limitation of space, we only summarize the results in

Theorem 4. Approximations for the distribution functions of \( r_1^2 \) and \( r_p^2 \), when \( 1 > r_1 > \cdots > r_p > 0 \), are given for large \( n \) by

\[
(9) \quad P \left( r_1^2 \leq x \right) \approx \prod_{i=1}^{p} P \left( F_{1, n-p} \left( n r_i^2 (1 - r_i^2)^{-1} \right) \leq (n-p)^{\frac{1}{2}} x (1-x)^{-1/2} \right)
\]
and
\[ P \left( r_i^2 < x \right) = 1 - \prod_{i=1}^{p} P \left( H_i \leq x \right) \]

Alternative approximations are given for large \( n \) by
\[ P \left( r_i^2 = x \right) \approx \prod_{i=1}^{p} P \left( H_i = x \right) \]
and
\[ P \left( r_p^2 < x \right) = 1 - \prod_{i=1}^{p} P \left( H_i > x \right), \]
where \( H_i \) denotes a random variable distributed as normal \( N \left( \theta_i^2, 4\theta_i^4 \left( 1 - \theta_i^2 \right)^2 n^{-1} \right) \), and furthermore by
\[ P \left( r_i^2 = x \right) = P \left( H_i = x \right) \]
and
\[ P \left( r_p^2 < x \right) = P \left( H_p < x \right). \]

We note that the approximate distributions \( N \left( \theta_i^2, 4\theta_i^4 \left( 1 - \theta_i^2 \right)^2 n^{-1} \right) \)
of \( r_i^2, \ i = 1, p, \) for large \( n \), given in (13) and (14), are in fact the limiting distributions of \( r_i^2, \ i = 1, p, \)
derived as a special case from results due to Hsu [3].

ACKNOWLEDGMENT.

Most of the work presented here is based on the paper co-authored with Professor R.J. Muirhead at Yale University, submitted for publication ([7]).
REFERENCES


