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DENSITY OF THE F-STATISTIC IN THE LINEAR MODEL WITH ARBITRARILY NORMAL DISTRIBUTED ERRORS

B.B. VAN DER GENUGTEN*

Abstract

This paper is concerned with the density of the F-statistic in the context of a linear model with normal distributed errors. The covariance matrix of the errors is arbitrary. The result is useful in the study of robustness of the F-test with respect to errors of the first and second kind.

An explicit expression for this density is given in the form of a proper Riemann-integral on a finite interval, suitable for numerical calculation.

Keywords

F-test, F-statistic, ratio of quotient of quadratic forms in normal variables, numerical evaluation of probability densities.

AMS classification: 60E05, 62J05.

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1 Introduction

Let $Y \sim N_n(\mu, \Omega)$, the $n$-variate normal distribution with expectation $\mu$ and covariance matrix $\Omega$. Let $L, R$ be two orthogonal linear subspaces of $\mathbb{R}^n$ of dimensions $l$ and $r$, respectively ($l \geq 1, r \geq 1, l + r \leq n$). Set

$$X = \frac{|Y_L|^2}{|Y_R|^2}, \quad F = \frac{r}{l}X,$$

(1.1)

with $Y_L = P_L Y$ and $P_L$ the orthogonal projection matrix belonging to $L$; $Y_R$ and $R$ are defined similarly.

In this paper we give a relatively simple expression for the density $g$ of $X$ (or equivalently for the density of the F-statistic $F$). For numeric calculation some eigenvalues and eigenvectors must be computed once and then an one-dimensional proper Riemann-integral on a finite interval must be evaluated for each point $x \in \mathbb{R}$ to get the value $g(x)$.

The result is useful in studying the robustness of the F-test in linear models. Let $Y = Z\beta + \varepsilon$ with $Z \in \mathbb{R}^{n \times k}$ the (non-stochastic) matrix of explanatory variables and $\varepsilon \sim N_n(0, \Omega)$. Then $Y \sim N_n(\mu, \Omega)$ with $\mu = Z\beta \in \mathbb{R}^n$. An (identifiable) hypothesis $H_0$ in terms of restrictions on $\beta$ is equivalent to $H_0 : \mu \in L_0$ with $L_0$ some linear subspace of $\mathcal{R}(Z)$. The usual F-statistic $F$ for testing $H_0 : \mu \in L_0$ against $H_1 : \mu \in \mathcal{R}(Z) - L_0$ is given by $F$ in (1.1), where $L$ and $R$ are determined by $L \perp L_0, L + L_0 = \mathcal{R}(Z)$ and $R \perp \mathcal{R}(Z), R + \mathcal{R}(Z) = \mathbb{R}^n$.

With the usual assumption $\Omega = \sigma^2 I_n$ we have $F \sim F_r^l(\delta)$, the non-central F-distribution with degrees of freedom $l, r$ and non-centrality parameter $\delta = \frac{|\mu_L|^2}{\sigma^2}$. Equivalently, $X$ follows the distribution with density

$$\exp\left(-\frac{1}{2} \delta \right) \sum_{k=0}^{\infty} \frac{(\delta/2)^k}{k!} p(x; l/2 + k, r/2), \quad x > 0$$

(1.2)

where $p(x; \rho_1, \rho_2)$ stands for the density of the beta-distribution of the second kind given by
\[ p(x; \rho_1, \rho_2) = x^{\rho_1 - 1}(1 + x)^{-\rho_1 - \rho_2} / B(\rho_1, \rho_2), \quad x > 0. \]  

(1.3)

So with an expression for the density \( g \) of \( X \) for general \( \mu \) and \( \Omega \) we can study the robustness of the F-test for specified probabilities of errors of the first and second kind.

The question of robustness of the F-test is a very old problem. A detailed study for heteroskedasticity and autocorrelation in some special ANOVA-designs can be found in Scheffe (1959), sections 10.2, 10.3 and 10.5. We refer to this book for an overview.

The problem of the distribution of \( X \) in (1.1) is a special case of that of the quotient of two quadratic forms in normal variables. The best references in this field within the context of this paper are Lugannani and Rice (1984) and Magnus (1986).

\section*{2 Statement of the results}

Let \((\lambda_j, h_j), \ j = 1, \ldots, n\) be the eigenvalues and orthogonal eigenvectors of \( \Omega \). Set \( \alpha_j = |P_R h_j|^2, \beta_j = |P_L h_j|^2 \). Throughout this paper we assume that \( \max(\lambda_j \alpha_j) > \min(\lambda_j \alpha_j), \max(\lambda_j \beta_j) > \min(\lambda_j \beta_j) > 0 \). The following theorem 2.1 precedes the main theorem 2.2 and is interesting in its own.

\textbf{Theorem 2.1.}

The density \( g \) of \( X \) defined by (1.1) is restricted to the interval \( I = (\min(\beta_k / \alpha_k), \max(\beta_k / \alpha_k)) \) and its value at \( x \in I \) is given by

\[ g(x) = \frac{e^{-\frac{1}{2} \Sigma \delta_k}}{4 \pi i} \sum_{j=1}^{n} \alpha_j \lambda_j \int_{-i \infty}^{i \infty} \left\{ 1 - \delta_j / (1 - c_j z) \right\} e^{\frac{1}{2} \Sigma \delta_k / (1 - c_k z)} \prod (1 - c_k z)^{-\frac{1}{2} - \delta_k} dz \]

(2.1)

where \( \min, \max, \Sigma, \Pi \) extend over \( k = 1, \ldots, n \) with \( \lambda_k > 0 \) and with

\[ \delta_j = (h_j \mu)^2 / \lambda_j, \quad c_j = \lambda_j (\beta_j - \alpha_j x). \]

(2.2)
Example 1. \((\Omega = \sigma^2 I_n, \mu \in L)\)

For \(\Omega = \sigma^2 I_n\) we have \(\lambda_j = \sigma^2\) for all \(j\). Hence, without loss of generality we may take \(h_j\) such that \(L = \mathcal{R}(h_1, \ldots, h_l), R = \mathcal{R}(h_{l+1}, \ldots, h_{l+r})\). Then \(\delta_j = (h_j^2 \mu_j^2) / \sigma^2\) for \(j = 1, \ldots, l\) and \(\delta_j = 0\) elsewhere. This implies \(\delta = \Sigma \delta_k = |\mu_L|^2 / \sigma^2\). Furthermore, \(\alpha_j = 1\) for \(j = l + 1, \ldots, l + r, \beta_j = 1\) for \(j = 1, \ldots, l\); other \(\alpha\- and \(\beta\-values are equal to 0. This gives \(I = (0, \infty), c_j = \sigma^2\) for \(j = 1, \ldots, l, c_j = -\sigma^2 x\) for \(j = l + 1, \ldots, l + r\) and \(c_j = 0\) for \(j = l + r + 1, \ldots, n\). Substitution into (2.1) leads for any \(x > 0\) to:

\[
g(x) = \frac{e^{-\delta/2}}{4\pi i r \sigma^2} \int_{-\infty}^{\infty} e^{\frac{\delta}{r}z(1 - \sigma^2 z)}(1 - \sigma^2 z)^{-l/2}(1 + \sigma^2 x z)^{-r/2 - 1} dz =
\]

\[
e^{-\delta/2} \sum_{k=0}^{\infty} \frac{(\delta/2)^k}{k!} \frac{r}{4\pi i} \int_{-\infty}^{\infty} (1 - z)^{-(l/2 + k)}(1 + x z)^{-(r/2 + 1)} dz.
\]

The integral in the sum is a variation of Pochhammer's contour integral for the beta-function. We have (see also Lugannani and Rice (1984), Ed, p. 487):

\[
\frac{1}{2\pi i} \int_{-\infty}^{\infty} \frac{dz}{(z - a)^\alpha (b - z)^\beta} = \frac{\Gamma(\alpha + \beta) - 1}{(b - a)^{\alpha + \beta - 1} \Gamma(\alpha) \Gamma(\beta)}
\]

where \(\text{Re}(\alpha + \beta) > 1\) and \(a < 0 < b\). This leads to

\[
\frac{r}{4\pi i} \int_{-\infty}^{\infty} (1 - z)^{-(l/2 + k)}(1 + x z)^{-(r/2 + 1)} dz = p(x; l/2 + k, r/2)
\]

where \(p\) is defined by (1.3). Hence,

\[
g(x) = e^{-\delta/2} \sum_{k=0}^{\infty} \frac{(\delta/2)^2}{k!} p(x; l/2 + k, r/2), \; x > 0,
\]

in agreement with (1.2).

The following theorem shows that (2.2) can be written as a proper Riemann-integral on a finite interval.
Theorem 2.2. (Conditions of theorem 2.1)

\[ g(x) = \frac{1}{4\pi} (a^{-1} + b^{-1}) \exp \left( -\frac{1}{2} \sum \delta_k \right) \cdot \sum_{j=1}^{n} \alpha_j \lambda_j I_j (\prod_{k} f_k)^{-\frac{1}{2} - \delta_k} \]  
(2.3)

with

\[ I_j = \int_0^{\pi/2} B_j(t) \cdot \left( \prod A_k(t) \right)^{-\frac{1}{2} - \frac{1}{2} \delta_j} \cdot \exp \left\{ \frac{1}{2} \sum \delta_k f_k \cos^2 t / A_k(t) \right\} \cdot \cos^{\frac{1}{2} n-1} t \cdot \cos \left[ \sum \left\{ \left( \frac{1}{2} + \delta_k \right) \arcsin(\gamma_k \sin t / A_k(t)) - S_k(t) \right\} + \arcsin(S_j(t)/C_j(t)) \right] dt \]  
(2.4)

where

\[ a = \max(\lambda_j \beta_j), \quad b = x \cdot \max(\lambda_j \alpha_j) \]
(2.5)

\[ f_j = 1 - \frac{1}{2} c_j (a^{-1} - b^{-1}), \quad \gamma_j = \frac{1}{2} c_j (a^{-1} + b^{-1}) / f_j \]

\[ A_j(t) = \cos^2 t + \gamma_j^2 \sin^2 t, \quad C_j(t) = (1 - \delta_j f_j) \cos^2 t + \gamma_j^2 \sin^2 t \]

\[ S_j(t) = \delta_j f_j \gamma_j \sin t \cos t, \quad B_j(t) = \{C_j^2(t) + S_j^2(t)\}^{\frac{1}{2}} \]  
(2.6)

Remark. Since \( a \geq \max c_j, b \geq -\min c_j \) it follows that \( f_j > 0 \) and \( |\gamma_j| \leq 1 \).

Corollary. For \( \mu = 0 \) we have \( \delta_j = 0 \) for all \( j \). Then \( C_j(t) = A_j(t) = B_j(t) \) and \( S_j(t) = 0 \) and so (2.4) reduces to

\[ I_j = \int_0^{\pi/2} \left( \prod A_k(t) \right)^{-\frac{1}{2} - \frac{1}{2} \delta_j} \cos^{\frac{1}{2} n-1} t \cdot \cos \left[ \sum \left( \frac{1}{2} + \delta_k \right) \arcsin(\gamma_k \sin t / A_k(t)) \right] dt \]  
(2.7)

Example 2. \( \Omega = \sigma^2 I_n, \mu = 0 \)

Using the results in example 1 we see that \( \delta_j = 0 \) for all \( j \) and \( a = \sigma^2, b = \sigma^2 x \). This leads to \( f_j = \frac{1}{2} (1 + 1/x), \gamma_j = 1 \) for \( j = 1, \ldots, l; f_j = \frac{1}{2} (1 + x), \gamma_j = -1 \) for \( j = l + 1, \ldots, l + r \)
and \( f_j = 1, \gamma_j = 0 \) for \( j = l + r + 1, \ldots, n \). Substitution into (2.5)-(2.7) leads for any \( x \in I = (0, \infty) \) to

\[
g(x) = x^{l/2-1}(1 + x)^{(l+r)/2} \cdot \frac{r}{2\pi} \int_0^{\pi/2} \cos((l+r)/2 - t) \cos((l-r)/2) dt.
\]

The integral is a variant for the integral expression for the beta-function. (see Gradshteyn & Ryzhik (1965), 3.632.5, p. 375):

\[
\int_0^{\pi/2} \cos^\alpha \cos^\beta - 1 \cos(\alpha - \beta - 1) dt = \pi / \{2^{\alpha + \beta} (\alpha + \beta) B(\alpha, \beta + 1)\}
\]

where \( \Re \alpha > 0, \Re \beta > -1 \). This leads to \( g(x) = p(x; l/2, r/2) \), where \( p \) is defined by (1.3).

### 3 Proof of the theorems

**Lemma 3.1.** Let \((X_1, X_2)\) have an absolutely continuous distribution with joint characteristic function \( \varphi \). If \( X_2 \geq 0 \) a.s. and \( E\{X_2\} < \infty \) then \( Y := X_1 / X_2 \) has a density \( g \) given by

\[
g(y) = \frac{1}{2\pi i} \int_{-\infty}^{\infty} \left( \frac{\partial \varphi(u_1, u_2)}{\partial u_2} \right)_{u_2 = -yu_1} du_1.
\]

**Proof.** See Cramer (1946), exercise 6, p. 317 or Geary (1944) and for the multivariate generalization Phillips (1985).

**Lemma 3.2.** Let \( X \sim N_n(\mu, \Omega), \Omega = T^T \sigma > 0 \) with \( T \in \mathbb{R}^{n \times n} \). Let \( X_1 = X' A_1 X, X_2 = X' A_2 X \) with symmetric \( A_1, A_2 \in \mathbb{R}^{n \times n} \). Then the joint characteristic function \( \varphi \) of \( X_1, X_2 \) is given by

\[
\varphi(u_1, u_2) = |I_n - 2iC|^{-\frac{1}{2}} \exp\{-\frac{1}{2} h' \eta \} \cdot \exp\{\frac{1}{2} h' (I_n - 2iC)^{-1} h \}
\]

where
\[ \eta = T^{-1} \mu, \quad C = u_1 T' A_1 T + u_2 T' A_2 T \]  

(3.3)

**Proof.** See Magnus (1986), lemma 5, p. 102.

**Lemma 3.3.** (conditions of lemma 2.2)

If \((X_1, X_2)\) has an absolutely continuous distribution, then the density \(g\) of \(Y := X_1/X_2\) is given by

\[
    g(y) = \frac{e^{-\frac{1}{2} \eta' \eta}}{4\pi i} \int_{-i\infty}^{i\infty} e^{\frac{1}{2} y' S^{-1}(y,z) \eta} |S(y,z)|^{-\frac{1}{2}} \cdot \left[ tr(S^{-1}(y,z)T'A_2 T') + \eta' S^{-1}(y,z)T'A_2 T S^{-1}(y,z) \eta \right] dz
\]

(3.4)

where

\[
    S(y,z) := I_n - z(T' A_1 T - y T' A_2 T).
\]

(3.5)

**Proof.** We use lemma 3.1 and 3.2 and the formulae

\[
    \frac{d A^{-1}}{dx} = -A^{-1} \frac{dA}{dx} A^{-1}, \quad \frac{d |A|}{dx} = |A| \, tr \left( A^{-1} \frac{dA}{dx} \right) \quad (|A| \neq 0).
\]

Differentiation of (3.2) leads with (3.3) and

\[
    \frac{\partial}{\partial u_2} |I_n - 2iC|^{-\frac{1}{2}} = i |I_n - 2iC|^{-\frac{1}{2}} \, tr \left( (I_n - 2iC)^{-1} T'A_2 T \right)
\]

\[
    \frac{\partial}{\partial u_2} (I_n - 2iC)^{-1} = 2i (I_n - 2iC)^{-1} T'A_2 T (I_n - 2iC)^{-1}
\]

to

\[
    \frac{\partial \phi(u_1, u_2)}{\partial u_2} = i \phi(u_1, u_2) \left[ tr((I_n - 2iC)^{-1} T'A_2 T) + \eta' (I_n - 2iC)^{-1} T'A_2 T (I_n - 2iC)^{-1} \eta \right].
\]
So with (3.5)

\[
\varphi(u_1, -yu_1) = |S(y, 2iu_1)|^{-\frac{1}{2}} \exp\{-\frac{1}{2} \eta' \eta \} \exp\{\frac{1}{2} \eta' S^{-1}(y, 2iu_1) \eta\}
\]

\[
\frac{\partial \varphi(u_1, u_2)}{\partial u_2}
\bigg|_{u_2 = -yu_1} = i \varphi(u_1, -yu_1) \left[ tr \{ S^{-1}(y, 2iu_1) T' A_2 T \} + \eta' S^{-1}(y, 2iu_1) T' A_2 T S^{-1}(y, 2iu_1) \eta \right].
\]

Substitution of these expressions into (3.1) together with \( z = 2iu_1 \) leads to (3.4).

**Proof of theorem 2.1.**

At first suppose \( \Omega > 0 \) or, equivalently, \( \lambda_j > 0 \) for all \( j \). We use (3.4) and (3.5) with \( A_1 = P_L \) and \( A_2 = P_R \). Since \( \Omega = \Sigma \lambda_j h_j h'_j \) we can take \( T = \Sigma \lambda_j \frac{1}{2} h_j h'_j \). This gives successively

\[
T' P_L T = \Sigma \beta_j \lambda_j h_j h'_j, \quad T' P_R T = \Sigma \alpha_j \lambda_j h_j h'_j
\]

\[
S = S(y, z) = \Sigma (1 - c_j z) h_j h'_j, \quad S^{-1} = \Sigma (1 - c_j z)^{-1} h_j h'_j
\]

\[
|S|^{-\frac{1}{2}} = \Pi (1 - c_j z)^{-\frac{1}{2}}, \quad tr (S^{-1} T' P_R T') = \Sigma (1 - c_j z)^{-1} \alpha_j \lambda_j
\]

\[
\eta = \Sigma \delta_j \frac{1}{2} h_j, \quad \eta' \eta = \Sigma \delta_j, \quad \eta' S^{-1} \eta = \Sigma \delta_j (1 - c_j z)^{-1}
\]

\[
\eta' S^{-1} T' P_R T S^{-1} \eta = \Sigma \alpha_j \lambda_j \delta_j (1 - c_j z)^{-2}.
\]

Substitution into (3.4) with the Kronecker symbol \( \delta_{kj} = 1 \) if \( k = j \), \( \delta_{kj} = 0 \) if \( k \neq j \) leads to (2.1).

The integrand in (2.1) has singular points in the half plane \( Re z > 0 \) iff \( x < \beta_j / \alpha_j \) for some \( j \) and singular points in \( Re z < 0 \) iff \( x > \beta_j / \alpha_j \) for some \( j \). So \( g(x) = 0 \) if \( x > \max(\beta_j / \alpha_j) \) or \( x < \min(\beta_j / \alpha_j) \). This concludes the proof of the theorem for \( \Omega > 0 \). The general case follows by continuity arguments with respect to the eigenvalues \( \lambda_j \) of \( \Omega \).

**Proof of theorem 2.2.**

We make into (2.1) the substitution \( s = (b - a - 2abz)/(b + a) \) and \( c = (b - a)/(b + a) \). Then \( 1 - c_k z = (1 + \gamma_k s)/f_k \) and so
\[ g(x) = \frac{e^{-\frac{1}{2} \Sigma_{k}}}{8\pi i} (a^{-1} + b^{-1}) \sum_{j=1}^{n} \alpha_{j} \lambda_{j} \left( \prod_{k} f_{k} \right)^{\frac{1}{2} + \delta_{k}} I_{j}(c) \]

with

\[ I_{j}(c) = \int_{-\infty+i \epsilon}^{i \infty+i \epsilon} \left( \prod_{k}(1 + \gamma_{k} s)^{-\frac{1}{2} - \delta_{k}} \right) \{1 - \delta_{j} f_{j}/(1 + \gamma_{j} s)\} e^{\frac{1}{2} \Sigma_{k}/(1 + \gamma_{k} s)} ds. \]

The integrand has singular points at \( s = -1/\gamma_{k} \). Since \( a \geq \max c_{k}, \ b \geq -\min c_{k} \) we have \( |\gamma_{k}| \leq 1 \) and so all singular points are outside \( \{s : |\text{Re } s| < 1\} \). Therefore \( I_{j}(c) \) does not depend on \( c \) provided that \( |c| < 1 \). Since \( |b - a|/(b + a) < 1 \) we may replace the particular value \( c = (b - a)/(b + a) \) by \( c = 0 \). This gives the intermediate result

\[ g(x) = \frac{e^{-\frac{1}{2} \Sigma_{k}}}{8\pi i} (a^{-1} + b^{-1}) \sum_{j=1}^{n} \alpha_{j} \lambda_{j} \left( \prod_{k} f_{k} \right)^{\frac{1}{2} + \delta_{k}} I_{j} \]

with

\[ I_{j} = I_{j}(0) = \int_{-\infty}^{\infty} \left( \prod_{k}(1 + i \gamma_{k} u)^{-\frac{1}{2} - \delta_{k}} \right) \{1 - \delta_{j} f_{j}/(1 + i \gamma_{j} u)\} e^{\frac{1}{2} \Sigma_{k}/(1 + i \gamma_{k} u)} du. \]

We rewrite this expression in the form of a Riemann integral on a finite interval. Substitution of \( u = \tan t \), \( du = \cos^{2} t dt \) together with

\[
\begin{align*}
1 + i \gamma_{k} u &= A_k(t) \cos t \cdot \exp\{i \arcsin(\gamma_k \sin t/A_k(t))\} \\
1 - \delta_{j} f_{j}/(1 + i \gamma_{j} u) &= A_j^{-1}(t) B_j(t) \exp\{i \arcsin(S_j(t)/A_j(t))\} \\
\exp\{\frac{1}{2} \delta_{k} f_{k}/(1 + i \gamma_{k} u)\} &= \exp\{\frac{1}{2} \delta_{k} f_{k} \cos^{2} t/A_k(t)\} \exp\{-i S_k(t)\}
\end{align*}
\]

leads to (2.3), (2.4).

References


IN 1990 REEDS VERSCHENEN

419 Bertrand Melenberg, Rob Alessie
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Liquidity Constraints and the Keynesian Corridor

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System-Theoretic Trends in Econometrics

433 Peter M. Kort, Paul M.J.J. van Loon, Mikulás Luptacik
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    review

464  Hans Kremers and Dolf Talman
    A new algorithm for the linear complementarity problem allowing for
    an arbitrary starting point

465  René van den Brink, Robert P. Gilles
    A social power index for hierarchically structured populations of
    economic agents
IN 1991 REEDS VERSCHENEN

466 Prof.Dr. Th.C.M.J. van de Klundert - Prof.Dr. A.B.T.M. van Schaik
Economische groei in Nederland in een internationaal perspectief

467 Dr. Sylvester C.W. Eijffinger
The convergence of monetary policy - Germany and France as an example

468 E. Nijssen
Strategisch gedrag, planning en prestatie. Een inductieve studie
binnen de computerbranche

469 Anne van den Nouweland, Peter Borm, Guillermo Owen and Stef Tijs
Cost allocation and communication

470 Drs. J. Grazell en Drs. C.H. Veld
Motieven voor de uitgifte van converteerbare obligatieleningen en
warrant-obligatieleningen: een agency-theoretische benadering

471 P.C. van Batenburg, J. Kriens, W.M. Lammerts van Bueren and
R.H. Veenstra
Audit Assurance Model and Bayesian Discovery Sampling

472 Marcel Kerkhofs
Identification and Estimation of Household Production Models

473 Robert P. Gilles, Guillermo Owen, René van den Brink
Games with Permission Structures: The Conjunctive Approach

474 Jack P.C. Kleijnen
Sensitivity Analysis of Simulation Experiments: Tutorial on Regression
Analysis and Statistical Design

475 An $O(n \log n)$ algorithm for the two-machine flow shop problem with
controllable machine speeds
C.P.M. van Hoesel

476 Stephan G. Vanneste
A Markov Model for Opportunity Maintenance

477 F.A. van der Duyn Schouten, M.J.G. van Eijs, R.M.J. Heuts
Coordinated replenishment systems with discount opportunities

478 A. van den Nouweland, J. Potters, S. Tijs and J. Zarzuelo
Cores and related solution concepts for multi-choice games

479 Drs. C.H. Veld
Warrant pricing: a review of theoretical and empirical research

480 E. Nijssen
De Miles and Snow-typologie: Een exploratieve studie in de meubel-
branche

481 Harry G. Barkema
Are managers indeed motivated by their bonuses?
Jacob C. Engwerda, André C.M. Ran, Arie L. Rijkeboer
Necessary and sufficient conditions for the existence of a positive
definite solution of the matrix equation $X + A^T X^{-1} A = I$

Peter M. Kort
A dynamic model of the firm with uncertain earnings and adjustment
costs

Raymond H.J.M. Gradus, Peter M. Kort
Optimal taxation on profit and pollution within a macroeconomic
framework

René van den Brink, Robert P. Gilles
Axiomatizations of the Conjunctive Permission Value for Games with
Permission Structures

A.E. Brouwer & W.H. Haemers
The Gewirtz graph - an exercise in the theory of graph spectra

Pim Adang, Bertrand Melenberg
Intratemporal uncertainty in the multi-good life cycle consumption
model: motivation and application

J.H.J. Roemen
The long term elasticity of the milk supply with respect to the milk
price in the Netherlands in the period 1969-1984

Herbert Hamers
The Shapley-Entrance Game

Rezaul Kabir and Theo Vermaelen
Insider trading restrictions and the stock market

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The economic explanation of the jump of the co-state variable

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De organisatorische aspecten bij systeemontwikkeling
een beschouwing op besturing en verandering

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Applications of statistical methods and techniques to auditing and
accounting

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A decision rule for the (des)investments in the dairy cow stock

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An SLSPP-algorithm to compute an equilibrium in an economy with
linear production technologies
L.W.G. Strijbosch and R.M.J. Heuts
Investigating several alternatives for estimating the compound lead time demand in an (s,Q) inventory model

Bert Bettonvil and Jack P.C. Kleijnen
Identifying the important factors in simulation models with many factors

Drs. H.C.A. Roest, Drs. F.L. Tijssen
Beheersing van het kwaliteitsperceptieproces bij diensten door middel van keurmerken