MANOVA for doubly-exchangeable covariance structure

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Abstract

We consider matrix-valued multivariate observation model with three-level doubly-exchangeable covariance structure. Using known two-sample test procedures, MANOVA tests are constructed, and exact distributions of the test statistics are derived. Possible methods of computing p-values and critical values of the distributions are suggested.

Keywords

Multivariate observations, Three-level data, Special variance structures, Mean testing, MANOVA.

References:

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