



TESTING HYPOTHESES OF COVARIANCE STRUCTURE IN MULTIVARIATE DATA*

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Abstract. In this paper there is given a new approach for testing hypotheses on the structure of covariance matrices in double multivariate data. It is proved that ratio of positive and negative parts of best unbiased estimators (BUE) provide an F-test for independence of blocks variables in double multivariate models.

Key words. Quadratic subspace, Testing hypotheses, Structure of covariance matrices, Positive and negative part of estimator, Block compound symmetric covariance structure, Double multivariate data.

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