

Arak M. Mathai · Serge B. Provost · Hans J. Haubold

Multivariate Statistical Analysis in the Real and Complex Domains

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Preface

Multivariate statistical analysis often proves to be a challenging subject for students. The difficulty arises in part from the reliance on several types of symbols such as subscripts, superscripts, bars, tildes, bold-face characters, lower- and uppercase Roman and Greek letters, and so on. However, resorting to such notations is necessary in order to refer to the various quantities involved such as scalars and matrices either in the real or complex domain. When the first author began to teach courses in advanced mathematical statistics and multivariate analysis at McGill University, Canada, and other academic institutions around the world, he was seeking means of making the study of multivariate analysis more accessible and enjoyable. He determined that the subject could be made simpler by treating mathematical and random variables alike, thus avoiding the distinct notation that is generally utilized to represent random and non-random quantities. Accordingly, all scalar variables, whether mathematical or random, are denoted by lowercase letters and all vector/matrix variables are denoted by capital letters, with vectors and matrices being identically denoted since vectors can be viewed as matrices having a single row or column. As well, variables belonging to the complex domain are readily identified as such by placing a tilde over the corresponding lowercase and capital letters. Moreover, he noticed that numerous formulas expressed in terms of summations, subscripts, and superscripts could be more efficiently represented by appealing to matrix methods. He further observed that the study of multivariate analysis could be simplified by initially delivering a few lectures on Jacobians of matrix transformations and elementary special functions of matrix argument, and by subsequently deriving the statistical density functions as special cases of these elementary functions as is done for instance in the present book for the real and complex matrix-variate gamma and beta density functions. Basic notes in these directions were prepared and utilized by the first author for his lectures over the past decades. The second and third authors then joined him and added their contributions to flesh out this material to full-fledged book form. Many of the notable features that distinguish this monograph from other books on the subject are listed next.

Special Features

1. As the title of the book suggests, its most distinctive feature is its development of a parallel theory of multivariate analysis in the complex domain side by side with the corresponding treatment of the real cases. Various quantities involving complex random variables such as Hermitian forms are widely used in many areas of applications such as light scattering, quantum physics, and communication theory, to name a few. A wide readership is expected as, to our knowledge, this is the first book in the area that systematically combines in a single source the real results and their complex counterparts. Students will be able to better grasp the results that are holding in the complex field by relating them to those existing in the real field.
2. In order to avoid resorting to an excessive number of symbols to denote scalar, vector, and matrix variables in the real and complex domains, the following consistent notations are employed throughout the book: All real scalar variables, whether mathematical or random, are denoted by lowercase letters and all real vector/matrix variables are denoted by capital letters, a tilde being placed on the corresponding variables in the complex domain.
3. Mathematical variables and random variables are treated the same way and denoted by the same type of letters in order to avoid the double notation often utilized to represent random and mathematical variables as well as the potentially resulting confusion. If probabilities are to be attached to every value that a variable takes, then mathematical variables can be construed as degenerate random variables. This simplified notation will enable students from mathematics, physics, and other disciplines to easily understand the subject matter without being perplexed. Although statistics students may initially find this notation somewhat unsettling, the adjustment ought to prove rapid.
4. Matrix methods are utilized throughout the book so as to limit the number of summations, subscripts, superscripts, and so on. This makes the representations of the various results simpler and elegant.
5. A connection is established between statistical distribution theory of scalar, vector, and matrix variables in the real and complex domains and fractional calculus. This should foster further growth in both of these fields, which may borrow results and techniques from each other.
6. Connections of concepts encountered in multivariate analysis to concepts occurring in geometrical probabilities are pointed out so that each area can be enriched by further work in the other one. Geometrical probability problems of random lengths, random areas, and random volumes in the complex domain may not have been developed yet. They may now be tackled by making use of the results presented in this book.

7. Classroom lecture style is employed as this book's writing style so that the reader has the impression of listening to a lecture upon reading the material.
8. The central concepts and major results are followed by illustrative worked examples so that students may easily comprehend the meaning and significance of the stated results. Additional problems are provided as exercises for the students to work out so that the remaining questions they still may have can be clarified.
9. Throughout the book, the majority of the derivations of known or original results are innovative and rather straightforward as they rest on simple applications of results from matrix algebra, vector/matrix derivatives, and elementary special functions.
10. Useful results on vector/matrix differential operators are included in the mathematical preliminaries for the real case, and the corresponding operators in the complex domain are developed in Chap. 3. They are utilized to derive maximum likelihood estimators of vector/matrix parameters in the real and complex domains in a more straightforward manner than is otherwise the case with the usual lengthy procedures. The vector/matrix differential operators in the complex domain may actually be new whereas their counterparts, the real, case may be found in Mathai (1997) [see Chapter 1, reference list].
11. The simplified and consistent notation of dX is used to denote the wedge product of the differentials of all functionally independent real scalar variables in X , whether X is a scalar, a vector, or a square or rectangular matrix, with $d\tilde{X}$ being utilized for the corresponding wedge product of differentials in the complex domain.
12. Equation numbering is done sequentially chapter/section-wise; for example, (3.5.4) indicates the fourth equation appearing in Sect. 5 of Chap. 3. To make the numbering scheme more concise and descriptive, the section titles, lemmas, theorems, exercises, and equations pertaining to the complex domain will be identified by appending the letter 'a' to the respective section numbers such as (3.5a.4). The notation (i), (ii), . . . , is employed for neighboring equation numbers related to a given derivation.
13. References to the previous materials or equation numbers as well as references to subsequent results appearing in the book are kept a minimum. In order to enhance readability, the main notations utilized in each chapter are repeated at the beginning of each one of them. As well, the reader may notice certain redundancies in the statements. These are intentional and meant to make the material easier to follow.
14. Due to the presence of numerous parameters, students generally find the subject of factor analysis quite difficult to grasp and apply effectively. Their understanding of the topic should be significantly enhanced by the explicit derivations that are provided, which incidentally are believed to be original.

15. Only the basic material in each topic is covered. The subject matter is clearly discussed and several worked examples are provided so that the students can acquire a clear understanding of this primary material. Only the materials used in each chapter are given as reference—mostly the authors' own works. Additional reading materials are listed at the very end of the book. After acquainting themselves with the introductory material presented in each chapter, the readers ought to be capable of mastering more advanced related topics on their own.

Multivariate analysis encompasses a vast array of topics. Even if the very primary materials pertaining to most of these topics were included in a basic book such as the present one, the length of the resulting monograph would be excessive. Hence, certain topics had to be chosen in order to produce a manuscript of a manageable size. The selection of the topics to be included or excluded is authors' own choice, and it is by no means claimed that those included in the book are the most important ones or that those being omitted are not relevant. Certain pertinent topics, such as confidence regions, multiple confidence intervals, multivariate scaling, tests based on arbitrary statistics, and logistic and ridge regressions, are omitted so as to limit the size of the book. For instance, only some likelihood ratio statistics or λ -criteria based tests on normal populations are treated in Chap. 6 on tests of hypotheses, whereas the authors could have discussed various tests of hypotheses on parameters associated with the exponential, multinomial, or other populations, as they also have worked on such problems. As well, since results related to elliptically contoured distributions including the spherically symmetric case might be of somewhat limited interest, this topic is not pursued further subsequently to its introduction in Chap. 3. Nevertheless, standard applications such as principal component analysis, canonical correlation analysis, factor analysis, classification problems, multivariate analysis of variance, profile analysis, growth curves, cluster analysis, and correspondence analysis are properly covered.

Tables of percentage points are provided for the normal, chisquare, Student- t , and F distributions as well as for the null distributions of the statistics for testing the independence and for testing the equality of the diagonal elements given that the population covariance matrix is diagonal, as they are frequently required in applied areas. Numerical tables for other relevant tests encountered in multivariate analysis are readily available in the literature.

This work may be used as a reference book or as a textbook for a full course on multivariate analysis. Potential readership includes mathematicians, statisticians, physicists, engineers, as well as researchers and graduate students in related fields. Chapters 1–8 or sections thereof could be covered in a one- to two-semester course on mathematical statistics or multivariate analysis, while a full course on applied multivariate analysis might

focus on Chaps. 9–15. Readers with little interest in complex analysis may omit the sections whose numbers are followed by an ‘a’ without any loss of continuity. With this book and its numerous new derivations, those who are already familiar with multivariate analysis in the real domain will have an opportunity to further their knowledge of the subject and to delve into the complex counterparts of the results.

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Contents

Preface/Special features	v
Contents	xi
List of Symbols	xxv
1 Mathematical Preliminaries	1
1.1 Introduction	1
1.2 Determinants	12
1.2.1 Inverses by row operations or elementary operations	24
1.3 Determinants of Partitioned Matrices	28
1.4 Eigenvalues and Eigenvectors	31
1.5 Definiteness of Matrices, Quadratic and Hermitian Forms	35
1.5.1 Singular value decomposition	38
1.6 Wedge Product of Differentials and Jacobians	39
1.7 Differential Operators	50
1.7.1 Some basic applications of the vector differential operator	52
References	56
2 The Univariate Gaussian and Related Distributions	57
2.1 Introduction	57
2.1a The Complex Scalar Gaussian Variable	58
2.1.1 Linear functions of Gaussian variables in the real domain	60
2.1a.1 Linear functions in the complex domain	61
2.1.2 The chisquare distribution in the real domain	62
2.1a.2 The chisquare distribution in the complex domain	64
2.1.3 The type-2 beta and F distributions in the real domain	66
2.1a.3 The type-2 beta and F distributions in the complex domain	69

2.1.4	Power transformation of type-1 and type-2 beta random variables	71
2.1.5	Exponentiation of real scalar type-1 and type-2 beta variables	72
2.1.6	The Student- t distribution in the real domain	73
2.1a.4	The Student- t distribution in the complex domain	74
2.1.7	The Cauchy distribution in the real domain	75
2.2	Quadratic Forms, Chisquaredness and Independence in the Real Domain	78
2.2a	Hermitian Forms, Chisquaredness and Independence in the Complex Domain	82
2.2.1	Extensions of the results in the real domain	84
2.2a.1	Extensions of the results in the complex domain	86
2.3	Simple Random Samples from Real Populations and Sampling Distributions	88
2.3a	Simple Random Samples from a Complex Gaussian Population	94
2.3.1	Noncentral chisquare having n degrees of freedom in the real domain	97
2.3a.1	Noncentral chisquare having n degrees of freedom in the complex domain	101
2.4	Distributions of Products and Ratios and Connection to Fractional Calculus	104
2.5	General Structures	109
2.5.1	Product of real scalar gamma variables	109
2.5.2	Product of real scalar type-1 beta variables	111
2.5.3	Product of real scalar type-2 beta variables	111
2.5.4	General products and ratios	112
2.5.5	The H-function	112
2.6	A Collection of Random Variables	115
2.6.1	Chebyshev's inequality	115
2.7	Parameter Estimation: Point Estimation	120
2.7.1	The method of moments and the method of maximum likelihood	120
2.7.2	Bayes' estimates	123
2.7.3	Interval estimation	124
	References	126
3	The Multivariate Gaussian and Related Distributions	129
3.1	Introduction	129
3.1a	The Multivariate Gaussian Density in the Complex Domain	131

3.2	The Multivariate Normal or Gaussian Distribution, Real Case	135
	3.2.1 The moment generating function in the real case	141
3.2a	The Moment Generating Function in the Complex Case	146
	3.2a.1 Moments from the moment generating function	148
	3.2a.2 Linear functions	151
3.3	Marginal and Conditional Densities, Real Case	154
3.3a	Conditional and Marginal Densities in the Complex Case	160
3.4	Chisquaredness and Independence of Quadratic Forms in the Real Case	166
	3.4.1 Independence of quadratic forms	169
3.4a	Chisquaredness and Independence in the Complex Gaussian Case	172
	3.4a.1 Independence of Hermitian forms	175
3.5	Samples from a p -variate Real Gaussian Population	178
3.5a	Simple Random Sample from a p -variate Complex Gaussian Population	181
	3.5.1 Some simplifications of the sample matrix in the real Gaussian case	182
	3.5.2 Linear functions of the sample vectors	184
	3.5a.1 Some simplifications of the sample matrix in the complex Gaussian case	186
	3.5a.2 Linear functions of the sample vectors in the complex domain	186
	3.5.3 Maximum likelihood estimators of the p -variate real Gaussian distribution	187
	3.5a.3 MLE's in the complex p -variate Gaussian case	191
	3.5a.4 Matrix derivatives in the complex domain	191
	3.5.4 Properties of maximum likelihood estimators	196
	3.5.5 Some limiting properties in the p -variate case	204
3.6	Elliptically Contoured Distribution, Real Case	206
	3.6.1 Some properties of elliptically contoured distributions	206
	3.6.2 The density of $u = r^2$	208
	3.6.3 Mean value vector and covariance matrix	209

3.6.4	Marginal and conditional distributions	210
3.6.5	The characteristic function of an elliptically contoured distribution	212
	References	214
4	The Matrix-Variate Gaussian Distribution	217
4.1	Introduction	217
4.2	Real Matrix-variate and Multivariate Gaussian Distributions	218
4.2a	The Matrix-variate Gaussian Density, Complex Case	221
4.2.1	Some properties of a real matrix-variate Gaussian density ...	224
4.2a.1	Some properties of a complex matrix-variate Gaussian density	225
4.2.2	Additional properties in the real and complex cases	226
4.2.3	Some special cases	229
4.3	Moment Generating Function and Characteristic Function, Real Case	232
4.3a	Moment Generating and Characteristic Functions, Complex Case ...	235
4.3.1	Distribution of the exponent, real case	238
4.3a.1	Distribution of the exponent, complex case	239
4.3.2	Linear functions in the real case	240
4.3a.2	Linear functions in the complex case	246
4.3.3	Partitioning of the parameter matrix	252
4.3.4	Distributions of quadratic and bilinear forms	253
4.4	Marginal Densities in the Real Matrix-variate Gaussian Case	255
4.4a	Marginal Densities in the Complex Matrix-variate Gaussian Case ...	261
4.5	Conditional Densities in the Real Matrix-variate Gaussian Case	265
4.5a	Conditional Densities in the Matrix-variate Complex Gaussian Case .	270
4.5.1	Re-examination of the case $q = 1$	274
4.6	Sampling from a Real Matrix-variate Gaussian Density	276
4.6.1	The distribution of the sample sum of products matrix, real case	278
4.6.2	Linear functions of sample vectors	279
4.6.3	The general real matrix-variate case	280
4.6a	The General Complex Matrix-variate Case	284
4.7	The Singular Matrix-variate Gaussian Distribution	286
	References	287

5	Matrix-Variate Gamma and Beta Distributions	289
5.1	Introduction	289
5.1a	The Complex Matrix-variate Gamma	291
5.2	The Real Matrix-variate Gamma Density	292
	5.2.1 The mgf of the real matrix-variate gamma distribution	295
5.2a	The Matrix-variate Gamma Function and Density, Complex Case	298
	5.2a.1 The mgf of the complex matrix-variate gamma distribution ..	300
5.3	Matrix-variate Type-1 Beta and Type-2 Beta Densities, Real Case	302
	5.3.1 Some properties of real matrix-variate type-1 and type-2 beta densities	305
5.3a	Matrix-variate Type-1 and Type-2 Beta Densities, Complex Case ...	305
	5.3.2 Explicit evaluation of type-1 matrix-variate beta integrals, real case	306
	5.3a.1 Evaluation of matrix-variate type-1 beta integrals, complex case	311
	5.3.3 General partitions, real case	314
	5.3.4 Methods avoiding integration over the Stiefel manifold	315
	5.3.5 Arbitrary moments of the determinants, real gamma and beta matrices	317
	5.3a.2 Arbitrary moments of the determinants in the complex case .	324
5.4	The Densities of Some General Structures	327
	5.4.1 The G-function	329
	5.4.2 Some special cases of the G-function	331
	5.4.3 The H-function	332
	5.4.4 Some special cases of the H-function	333
5.5, 5.5a	The Wishart Density	335
	5.5.1 Explicit evaluations of the matrix-variate gamma integral, real case	336
	5.5a.1 Evaluation of matrix-variate gamma integrals in the complex case	338
	5.5.2 Triangularization of the Wishart matrix in the real case	340
	5.5a.2 Triangularization of the Wishart matrix in the complex domain	342

5.5.3	Samples from a p -variate Gaussian population and the Wishart density	343
5.5a.3	Sample from a complex Gaussian population and the Wishart density	344
5.5.4	Some properties of the Wishart distribution, real case	345
5.5.5	The generalized variance	347
5.5.6	Inverse Wishart distribution	349
5.5.7	Marginal distributions of a Wishart matrix	350
5.5.8	Connections to geometrical probability problems	355
5.6	The Distribution of the Sample Correlation Coefficient	355
5.6.1	The special case $\rho = 0$	357
5.6.2	The multiple and partial correlation coefficients	358
5.6.3	Different derivations of $\rho_{1.(2...p)}$	358
5.6.4	Distributional aspects of the sample multiple correlation coefficient	361
5.6.5	The partial correlation coefficient	364
5.7	Distributions of Products and Ratios of Matrix-variate Random Variables	366
5.7.1	The density of a product of real matrices	367
5.7.2	M-convolution and fractional integral of the second kind	368
5.7.3	A pathway extension of fractional integrals	370
5.7.4	The density of a ratio of real matrices	370
5.7.5	A pathway extension of first kind integrals, real matrix-variate case	373
5.7a	Density of a Product and Integrals of the Second Kind	374
5.7a.1	Density of a product and fractional integral of the second kind, complex case	374
5.7a.2	Density of a ratio and fractional integrals of the first kind, complex case	376
5.8	Densities Involving Several Matrix-variate Random Variables, Real Case	378
5.8.1	The type-1 Dirichlet density, real scalar case	378
5.8.2	The type-2 Dirichlet density, real scalar case	380
5.8.3	Some properties of Dirichlet densities in the real scalar case ..	381
5.8.4	Some generalizations of the Dirichlet models	382
5.8.5	A pseudo Dirichlet model	383
5.8.6	The type-1 Dirichlet model in real matrix-variate case	384

	5.8.7	The type-2 Dirichlet model in the real matrix-variate case . . .	386
	5.8.8	A pseudo Dirichlet model	388
5.8a		Dirichlet Models in the Complex Domain	389
	5.8a.1	A type-2 Dirichlet model in the complex domain	390
	References	391
6	Hypothesis Testing and Null Distributions	395
6.1	Introduction	395
6.2	Testing $H_o : \mu = \mu_0$ (Given) When Σ is Known, the Real $N_p(\mu, \Sigma)$ Case		397
	6.2.1	Paired variables and linear functions	399
	6.2.2	Independent Gaussian populations	400
6.2a	Testing $H_o : \mu = \mu_o$ (given) When Σ is Known, Complex Gaussian Case		403
	6.2.3	Test involving a subvector of a mean value vector when Σ is known	405
	6.2.4	Testing $\mu_1 = \dots = \mu_p$, with Σ known, real Gaussian case . .	408
	6.2.5	Likelihood ratio criterion for testing $H_o : \mu_1 = \dots = \mu_p$, Σ known	411
6.3	Testing $H_o : \mu = \mu_o$ (given) When Σ is Unknown, Real Gaussian Case		414
	6.3.1	The distribution of the test statistic	416
	6.3.2	Paired values or linear functions when Σ is unknown	419
	6.3.3	Independent Gaussian populations	421
	6.3.4	Testing $\mu_1 = \dots = \mu_p$ when Σ is unknown in the real Gaussian case	426
	6.3.5	Likelihood ratio test for testing $H_o : \mu_1 = \dots = \mu_p$ when Σ is unknown	429
6.4	Testing Hypotheses on the Population Covariance Matrix		431
	6.4.1	Arbitrary moments of λ	433
	6.4.2	The asymptotic distribution of $-2 \ln \lambda$ when testing $H_o : \Sigma = \Sigma_o$	434
	6.4.3	Tests on Wilks' concept of generalized variance	436
6.5	The Sphericity Test or Testing if $H_o : \Sigma = \sigma^2 I$, Given a $N_p(\mu, \Sigma)$ Sample		436
6.6	Testing the Hypothesis that the Covariance Matrix is Diagonal		445
6.7	Equality of Diagonal Elements, Given that Σ is Diagonal, Real Case		449
6.8	Hypothesis that the Covariance Matrix is Block Diagonal, Real Case		453

6.8.1	Special case: $k = 2$	457
6.8.2	General case: $k = 2$	457
6.9	Hypothesis that the Mean Value and Covariance Matrix are Given	460
6.10	Testing Hypotheses on Linear Regression Models or Linear Hypotheses	463
6.10.1	A simple linear model	467
6.10.2	Hypotheses on individual parameters	470
6.11	Problem Involving Two or More Independent Gaussian Populations	473
6.11.1	Equal but unknown covariance matrices	474
6.12	Equality of Covariance Matrices in Independent Gaussian Populations	475
6.12.1	Asymptotic behavior	478
6.13	Testing the Hypothesis that k Independent p -variate Real Gaussian Populations are Identical and Multivariate Analysis of Variance	479
6.13.1	Conditional and marginal hypotheses	481
6.13.2	Arbitrary moments of λ_1	482
6.13.3	The asymptotic distribution of $-2 \ln \lambda_1$	484
	References	489
7	Rectangular Matrix-Variate Distributions	493
7.1	Introduction	493
7.2	Rectangular Matrix-Variate Gamma Density, Real Case	494
7.2.1	Extension of the gamma density to the real rectangular matrix-variate case	495
7.2.2	Multivariate gamma and Maxwell-Boltzmann densities, real case	499
7.2.3	Some properties of the rectangular matrix-variate gamma density	502
7.2.4	Connection to the volume of a random parallelotope	503
7.2.5	Pathway to real matrix-variate gamma and Maxwell-Boltzmann densities	503
7.2.6	Multivariate gamma and Maxwell-Boltzmann densities, pathway model	507
7.2.7	Concluding remarks	509
7.2a	Complex Matrix-Variate Gamma and Maxwell-Boltzmann Densities	511

7.2a.1	Extension of the Matrix-Variate Gamma Density in the Complex Domain.....	512
7.2a.2	The multivariate gamma density in the complex matrix-variate case	513
7.2a.3	Arbitrary moments, complex case	514
7.2a.4	A pathway extension in the complex case.....	514
7.2a.5	The Maxwell-Boltzmann and Raleigh cases in the complex domain	515
7.3	Real Rectangular Matrix-Variate Type-1 and Type-2 Beta Densities .	517
7.3.1	Arbitrary moments	519
7.3.2	Special case: $p = 1$	520
7.3a	Rectangular Matrix-Variate Type-1 Beta Density, Complex Case	521
7.3a.1	Different versions of the type-1 beta density, the complex case	521
7.3a.2	Multivariate type-1 beta density, the complex case	522
7.3a.3	Arbitrary moments in the complex case	523
7.4	The Real Rectangular Matrix-Variate Type-2 Beta Density	525
7.4.1	The real type-2 beta density in the multivariate case	526
7.4.2	Moments in the real rectangular matrix-variate type-2 beta density	526
7.4.3	A pathway extension in the real case.....	528
7.4a	Complex Rectangular Matrix-Variate Type-2 Beta Density	529
7.4a.1	Multivariate complex type-2 beta density	530
7.4a.2	Arbitrary moments in the complex type-2 beta density	532
7.4a.3	A pathway version of the complex rectangular matrix-variate type-1 beta density	532
7.5,7.5a	Ratios Involving Rectangular Matrix-Variate Random Variables	534
7.5.1	Multivariate F, Student- t and Cauchy densities	537
7.5a.1	A complex multivariate Student- t having ν degrees of freedom.....	538
7.5a.2	A complex multivariate Cauchy density	538
7.6	Rectangular Matrix-Variate Dirichlet Density, Real Case	538
7.6.1	Certain properties, real rectangular matrix-variate type-1 Dirichlet density	540
7.6.2	A multivariate version of the real matrix-variate type-1 Dirichlet density	542
7.7	Generalizations of the Real Rectangular Dirichlet Models.....	544
References	547

8	The Distributions of Eigenvalues and Eigenvectors	549
8.1	Introduction	549
	8.1.1 Matrix-variate gamma and beta densities, real case	549
8.1a	Matrix-variate Gamma and Beta Densities, Complex Case	552
	8.1.2 Real Wishart matrices	552
8.2	Some Eigenvalues and Eigenvectors, Real Case	553
8.2a	The Distributions of Eigenvalues in the Complex Case	558
	8.2.1 Eigenvalues of matrix-variate gamma and Wishart matrices, real case	560
	8.2a.1 Eigenvalues of complex matrix-variate gamma and Wishart matrices	563
	8.2.2 An alternative procedure in the real case	566
	8.2.3 The joint density of the eigenvectors in the real case	568
	8.2a.2 An alternative procedure in the complex case	572
8.3	The Singular Real Case	576
	8.3.1 Singular Wishart and matrix-variate gamma distributions, real case	580
	8.3.2 A direct evaluation as an eigenvalue problem	584
8.3a	The Singular Complex Case	587
	8.3a.1 Singular gamma or singular Gaussian distribution, complex case	588
	8.3a.2 A direct method of evaluation in the complex case	591
8.4	The Case of One Wishart or Gamma Matrix in the Real Domain	592
8.4a	The Case of One Wishart or Gamma Matrix, Complex Domain	594
	References	595
9	Principal Component Analysis	597
9.1	Introduction	597
9.2	Principal Components	598
9.3	Issues to Be Mindful of when Constructing Principal Components ..	604
9.4	The Vector of Principal Components	607
	9.4.1 Principal components viewed from differing perspectives	610
9.5	Sample Principal Components	611
	9.5.1 Estimation and evaluation of the principal components	615
	9.5.2 L_1 and L_2 norm principal components	618
9.6	Distributional Aspects of Eigenvalues and Eigenvectors	620

9.6.1	The distributions of the largest and smallest eigenvalues	623
9.6.2	Simplification of the factor $\prod_{i < j} (\lambda_i - \lambda_j)$	624
9.6.3	The distributions of the eigenvalues	626
9.6.4	Density of the smallest eigenvalue λ_p in the real matrix-variate gamma case	628
9.6.5	Density of the largest eigenvalue λ_1 in the real matrix-variate gamma case	630
9.6.6	Density of the largest eigenvalue λ_1 in the general real case	633
9.6.7	Density of the smallest eigenvalue λ_p in the general real case	635
	References	638
10	Canonical Correlation Analysis	641
10.1	Introduction	641
	10.1.1 An invariance property	645
10.2	Pairs of Canonical Variables	646
10.3	Estimation of the Canonical Correlations and Canonical Variables	652
	10.3.1 An iterative procedure	656
10.4	The Sampling Distribution of the Canonical Correlation Matrix	663
	10.4.1 The joint density of the eigenvalues and eigenvectors	665
	10.4.2 Testing whether the population canonical correlations equal zero	668
10.5	The General Sampling Distribution of the Canonical Correlation Matrix	669
	10.5.1 The sampling distribution of the multiple correlation coefficient	673
	References	676
11	Factor Analysis	679
11.1	Introduction	679
11.2	Linear Models from Different Disciplines	680
	11.2.1 A linear regression model	680
	11.2.2 A design of experiment model	681
11.3	A General Linear Model for Factor Analysis	682
	11.3.1 The identification problem	685

	11.3.2	Scaling or units of measurement	687
11.4		Maximum Likelihood Estimators of the Parameters	688
	11.4.1	Maximum likelihood estimators under identification conditions	690
	11.4.2	Simplifications of $ \Sigma $ and $\text{tr}(\Sigma^{-1}S)$	691
	11.4.3	Special case $\Psi = \sigma^2 I_p$	692
	11.4.4	Maximum value of the exponent	696
11.5		General Case	699
	11.5.1	The exponent in the likelihood function	702
11.6		Tests of Hypotheses	704
	11.6.1	Asymptotic distribution of the likelihood ratio statistic	706
	11.6.2	How to decide on the number r of main factors?	706
		References	709
12		Classification Problems	711
	12.1	Introduction	711
	12.2	Probabilities of Classification	713
	12.3	Two Populations with Known Distributions	714
	12.3.1	Best procedure	716
	12.4	Linear Discriminant Function	727
	12.5	Classification When the Population Parameters are Unknown	730
	12.5.1	Some asymptotic results	732
	12.5.2	Another method	733
	12.5.3	A new sample from π_1 or π_2	736
	12.6	Maximum Likelihood Method of Classification	738
	12.7	Classification Involving k Populations	744
	12.7.1	Classification when the populations are real Gaussian	745
	12.7.2	Some distributional aspects	748
	12.7.3	Classification when the population parameters are unknown	753
	12.8	The Maximum Likelihood Method when the Population Covariances Are Equal	754
	12.9	Maximum Likelihood Method and Unequal Covariance Matrices	755
13		Multivariate Analysis of Variation	759
	13.1	Introduction	759
	13.2	Multivariate Case of One-Way Classification Data Analysis	763
	13.2.1	Some properties	766

13.3	The Likelihood Ratio Criterion	767
13.3.1	Arbitrary moments of the likelihood ratio criterion	769
13.3.2	Structural representation of the likelihood ratio criterion	770
13.3.3	Some special cases	771
13.3.4	Asymptotic distribution of the λ -criterion	785
13.3.5	MANOVA and testing the equality of population mean values	786
13.3.6	When H_0 is rejected	788
13.4	MANOVA for Two-Way Classification Data	791
13.4.1	The model in a two-way classification	792
13.4.2	Estimation of parameters in a two-way classification	792
13.5	Multivariate Extension of the Two-Way Layout	796
13.5.1	Likelihood ratio test for multivariate two-way layout	798
13.5.2	Asymptotic distribution of λ in the MANOVA two-way layout	800
13.5.3	Exact densities of w in some special cases	801
	References	812
14	Profile Analysis and Growth Curves	813
14.1	Introduction	813
14.1.1	Profiles	813
14.2	Parallel Profiles	814
14.3	Coincident Profiles	818
14.3.1	Conditional hypothesis for coincident profiles	819
14.4	Level Profiles	820
14.4.1	Level profile, two independent Gaussian populations	821
14.5	Generalizations to k Populations	824
14.6	Growth Curves or Repeated Measures Designs	824
14.6.1	Growth curve model	826
14.6.2	Maximum likelihood estimation	828
14.6.3	Some special cases	833
14.6.4	Asymptotic distribution of the likelihood ratio criterion λ ...	835
14.6.5	A general structure	842
	References	844

15 Cluster Analysis and Correspondence Analysis	845
15.1 Introduction	845
15.1.1 Clusters	845
15.1.2 Distance measures	846
15.2 Different Methods of Clustering	849
15.2.1 Optimization or partitioning	849
15.3 Hierarchical Methods of Clustering	853
15.3.1 Single linkage or nearest neighbor method	854
15.3.2 Average linking as a modified distance measure	858
15.3.3 The centroid method	858
15.3.4 The median method	859
15.3.5 The residual sum of products method	859
15.3.6 Other criteria for partitioning or optimization	860
15.4 Correspondence Analysis	864
15.4.1 Two-way contingency table	865
15.4.2 Some general computations	867
15.5 Various Representations of Pearson's χ^2 Statistic	869
15.5.1 Testing the hypothesis of no association in a two-way contingency table	871
15.6 Plot of Row and Column Profiles	872
15.7 Correspondence Analysis in a Multi-way Contingency Table	878
Tables of Percentage Points	887
Some Additional Reading Materials	907
Author Index	915
Subject Index	919