

NAME

eqdisp – test for equality of dispersion matrices

SYNOPSIS

eqdisp [-s *signif*] [-a | -b] [-v] < incov 2> ASCII-text

DESCRIPTION

eqdisp reads dispersion matrices as written by *disc* or *maf* and performs a Wishart distribution based test for equality of dispersion matrices for all class pairs or if **-a** is specified for all classes simultaneously. The output consists of ASCII text on (pairwise) comparisons written to *stderr*. Nothing is written to *stdout*. Low values of $\ln(Q)$ rejects the hypothesis of equality of dispersion matrices.

OPTIONS

- s *signif*
signif is the significance level, defaults to 0.95
- a compare all classes simultaneously rather than all class pairs
- b use Bonferroni method for multiple comparisons
- v verbose output to *stderr* on all class pairs

SEE ALSO

disc(1), maf(1), eqmeandisp(1), wishart(1)

REFERENCES

- T.W. Anderson (1984). *An Introduction to Multivariate Statistical Analysis*. Second Edition. John Wiley.
- J.A. Rice (1995). *Mathematical Statistics and Data Analysis*. Second Edition. Duxbury Press.

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