

Contents

1	THE PHILOSOPHY OF SELECTING AND ORDERING POPULATIONS	1
1	Introduction, 1	
2	Possible Goals for Ranking and Selection Procedures, 4	
3	Specification of a Distance Measure and the Indifference Zone, 5	
4	Selection Procedures, 17	
5	Analytical Aspects of the Problem of Selecting the Best Population, 18	
5.1	<i>Determination of Sample Size</i> , 18	
5.2	<i>Calculation of the Operating Characteristic Curve</i> , 21	
5.3	<i>Estimation of the True Probability of a Correct Selection</i> , 22	
6	Summary, 23	
7	Notes, References, and Remarks, 24	
2	SELECTING THE ONE BEST POPULATION FOR NORMAL DISTRIBUTIONS WITH COMMON KNOWN VARIANCE	27
1	Introduction, 27	
2	Selection Rule, 31	
3	Sample Sizes Equal, 34	
3.1	<i>Determination of Sample Size</i> , 35	
3.2	<i>Modification of the Sample Size</i> , 38	
3.3	<i>Calculation of the Operating Characteristic Curve</i> , 41	
3.4	<i>Estimation of the True Probability of a Correct Selection</i> , 44	

4	Sample Sizes Unequal, 50	
5	Selecting the Population with the Smallest Mean, 53	
6	Notes, References, and Remarks, 54 <i>Problems, 56</i>	
3	SELECTING THE ONE BEST POPULATION FOR OTHER NORMAL DISTRIBUTION MODELS	61
1	Introduction, 61	
2	Variances Common but Unknown, 62	
3	Variances Unequal but Known, 68	
4	A Two-Stage Procedure for Common Unknown Variance, 71	
5	Confidence Intervals for the Largest Mean, 73	
	5.1 <i>Random-Length Confidence Interval Procedure, 73</i>	
	5.2 <i>Fixed-Length Confidence Interval Procedure, 75</i>	
6	Analysis of Variance: Choosing the Best Treatment, 77	
7	A Sequential Procedure for Common Unknown Variance, 82	
8	Selecting the Population Whose Mean Value μ Is Closest to a Specified Value μ_0 , 87	
*9	Selecting the Best Population Based on Survival Functions, 89	
10	Variances Unknown and Not Necessarily Equal, 92	
11	Notes, References, and Remarks, 95 <i>Problems, 97</i>	
4	SELECTING THE ONE BEST POPULATION FOR BINOMIAL (OR BERNOULLI) DISTRIBUTIONS	103
1	Introduction, 103	
2	Selection Rule, 107	
3	Sample Sizes Equal, 110	
	3.1 <i>Determination of Sample Size, 111</i>	
	3.2 <i>Calculation of the Operating Characteristic Curve, 114</i>	
4	Selecting the Population with the Smallest Probability of Success, 117	
5	Alternative Formulation: Determination of Sample Size Using Some Information about the Parameters, 118	
6	Sample Sizes Unequal, 120	

7	Large Sample Approximation, 121	
8	Notes, References, and Remarks, 122 <i>Problems</i> , 123	
5	SELECTING THE ONE NORMAL POPULATION WITH THE SMALLEST VARIANCE	127
1	Introduction, 127	
2	Selection Rule, 132	
3	Sample Sizes Equal, 136	
3.1	<i>Determination of Sample Size</i> , 136	
3.2	<i>Calculation of the Operating Characteristic Curve</i> , 141	
3.3	<i>Estimation of the True Probability of a Correct Selection</i> , 143	
4	Sample Sizes Unequal, 149	
5	Large Sample Approximation, 151	
6	Notes, References, and Remarks, 151 <i>Problems</i> , 153	
6	SELECTING THE ONE BEST CATEGORY FOR THE MULTINOMIAL DISTRIBUTION	158
1	Introduction, 158	
2	Discussion of the Distance Measure, 162	
3	Selection Rule, 167	
4	Analytical Aspects of the Problem of Selecting the Best Category, 168	
4.1	<i>Determination of Sample Size</i> , 168	
4.2	<i>Calculation of the Operating Characteristic Curve</i> , 173	
5	Selecting the Category with the Smallest Probability, 178	
*6	Curtailement, 178	
7	Notes, References and Remarks, 184 <i>Problems</i> , 185	
7	NONPARAMETRIC SELECTION PROCEDURES	187
1	Introduction, 187	
2	Formulation of the Problem, 189	

- 3 Selection Rule, 194
- 4 Analytical Aspects of the Selection Problem, 200
 - 4.1 *Determination of Sample Size*, 200
- *5 The Secretary Problem, 201
- 6 Notes, References, and Remarks, 207
 - Problems*, 207

- 8 SELECTION PROCEDURES FOR A DESIGN WITH PAIRED COMPARISONS 210
 - 1 Introduction, 210
 - 2 Theoretical Development, 213
 - 3 Selection Rule, 216
 - 4 Analytical Aspects of the Problem of Selecting the Best Object, 221
 - 4.1 *Determination of Number of Replications*, 221
 - 4.2 *Calculation of the Operating Characteristic Curve*, 223
 - *5 Conjectured Least Favorable Configuration, 225
 - 6 An Alternative More Efficient Design, 227
 - 7 Selecting the Worst Object, 230
 - 8 Notes, References, and Remarks, 231
 - Problems*, 232

- 9 SELECTING THE NORMAL POPULATION WITH THE BEST REGRESSION VALUE 234
 - 1 Introduction, 234
 - 2 Selection Procedure, 235
 - 3 Notes, References, and Remarks, 241
 - Problems*, 242

- 10 SELECTING NORMAL POPULATIONS BETTER THAN A CONTROL 244
 - 1 Introduction, 244
 - 2 Formulation of the Problem for Means, 247
 - 3 Decision Procedure, 249
 - 4 Analytical Aspects, 252
 - 4.1 *Common Variance Known* , 253

4.2	<i>Common Variance Unknown</i> , 256	
5	Allocation of Observations with Unequal Sample Sizes, 258	
6	Joint Confidence Statements for Means, 260	
6.1	<i>Joint Confidence Statement for Comparisons with a Control</i> , 260	
6.2	<i>Joint Confidence Statement Versus a Collection of Individual Confidence Statements</i> , 264	
7	Selecting Normal Populations with Respect to Variances that Are Better than a Standard, 266	
8	Notes, References, and Remarks, 268 <i>Problems</i> , 269	
11	SELECTING THE t BEST OUT OF k POPULATIONS	273
1	Introduction, 273	
2	Sample Sizes Equal, 275	
3	Sample Sizes Unequal, 278	
4	Notes, References, and Remarks, 280 <i>Problems</i> , 281	
12	COMPLETE ORDERING OF k POPULATIONS	283
1	Introduction, 283	
2	Complete Ordering of k Normal Population Means When the Common Variance Is Known, 284	
*3	A Two-Stage Procedure for Complete Ordering of k Normal Population Means When the Common Variance Is Unknown, 286	
4	Complete Ordering of k Normal Population Variances, 288	
5	Separation of Population Variances into Groups, 290	
5.1	<i>Separation into Nonoverlapping Groups</i> , 291	
5.2	<i>Separation into Overlapping Groups</i> , 292	
6	Notes, References, and Remarks, 293 <i>Problems</i> , 295	
13	SUBSET SELECTION (OR ELIMINATION) PROCEDURES	296
1	Introduction, 296	
2	Selecting a Subset Containing the Best Population, 301	

2.1	<i>Normal Means Case</i> , 302	
2.2	<i>Binomial Case</i> , 304	
3	Selecting a Subset of Populations Better than a Control, 306	
3.1	<i>Normal Means Case</i> , 307	
3.2	<i>Binomial Case</i> , 310	
4	A Fixed Subset Size Approach for the Normal Distribution, 313	
4.1	<i>Selection Procedures Based on Means</i> , 313	
*5	Application of Subset Selection to the Scoring of Tests, 315	
6	Notes, References, and Remarks, 321	
	<i>Problems</i> , 323	
*14	SELECTING THE BEST GAMMA POPULATION	328
1	Introduction, 328	
2	Selecting the Gamma Population with the Largest Scale Parameter, 333	
3	Selecting the Gamma Population with the Smallest Scale Parameter, 336	
4	Selecting a Subset Containing the Gamma Population with the Largest Scale Parameter 338	
5	Notes, References, and Remarks, 339	
*15	SELECTION PROCEDURES FOR MULTIVARIATE NORMAL DISTRIBUTIONS	341
1	Introduction, 341	
2	Selecting the Best Component from p Correlated Components, 343	
2.1	<i>Selecting the Component with the Largest Mean</i> , 343	
2.2	<i>Selecting the Component with the Smallest Variance</i> , 346	
3	Properties of the Multivariate Normal Distribution, 346	
4	Selecting the Best Population with Respect to Means, 348	
4.1	<i>Selecting the Best Population Based on a Linear Combination</i> , 352	

4.2	<i>Selecting the Best Population Based on a Mahalanobis 'Distance',</i>	357
4.3	<i>The Folded Normal Distribution,</i>	371
5	Selecting the Population with the Largest Correlation Coefficient,	373
5.1	<i>Selecting the Treatment that Has the Largest Correlation with the Overall Effect,</i>	373
5.2	<i>Selecting the Population with the Largest Intraclass Correlation,</i>	381
6	Selecting the Population with the Largest Multiple Correlation Coefficient,	384
7	Notes, References, and Remarks, Problems,	389
APPENDIX A	Tables for Normal Means Selection Problems	395
A.1	Values of τ (or τ_i) for fixed P (or P^*),	400
A.2	Values of P (or P^*) for fixed τ (or τ_i),	400
A.3	Percentiles (h values) of the standard normal ranking integral for selected values of the correlation coefficient ρ ,	401
A.4	One-sided multivariate t distribution with common correlation $\rho=1/2$ (equi-coordinate percentage points),	405
A.5	Values of d for a two-sided confidence interval for the largest mean of k normal populations with common unknown variance,	406
A.6	Values of d for a fixed-length confidence interval for the largest mean of k normal populations with common known variance,	409
A.7	Value of $\delta^*\sqrt{n}$ needed to determine the common sample size n so that P^* is the minimum probability of correctly selecting the population with the <i>smallest</i> value of $ \mu $,	411
A.8	Value of $\delta^*\sqrt{n}$ needed to determine the common sample size n so that P^* is the minimum probability of correctly selecting the population with the <i>largest</i> value of $ \mu $,	411

A.9	Value of h needed in the two-stage procedure for selecting the population with the largest mean of k normal populations with variances unknown and not necessarily equal, 412	
B	Figures for Normal Means Selection Problems	414
B.1	Graph of $P_{LF}\{CS \tau\}$ or $CL\{\tau R\}$ for $k=2, 4, 6, 8, 10, 20, 50$, 414	
B.2	Graph of $P_{LF}\{CS \tau\}$ or $CL\{\tau R\}$ for $k=3, 5, 7, 9, 15, 25$, 415	
C	Table of the Cumulative Standard Normal Distribution $\Phi(z)$	416
D	Table of Critical Values for the Chi-Square Distribution	417
E	Tables for Binomial Selection Problems	418
E.1	Smallest integer sample size n needed to satisfy the (δ^*, P^*) requirement in selecting the binomial population with the largest probability, 425	
F	Figures for Binomial Selection Problems	427
F.1	Figures for interpolation to values of k for selected (δ^*, P^*) pairs in the binomial selection problem, 428	
F.2	Figures for interpolation to values of n and/or δ^* for selected values of k in the binomial selection problem, 432	
G	Tables for Normal Variances Selection Problems	434
G.1	Smallest number of degrees of freedom ν per population needed to select the population with the smallest variance such that $P\{CS \Delta\} \geq P^*$, 440	
H	Tables for Multinomial Selection Problems	443
H.1	Smallest integer sample size n needed to satisfy the (δ^*, P^*) requirement for selecting the category with the largest probability, 445	
H.2	Smallest integer sample size n needed to satisfy the (δ^*, P^*) requirement for selecting	

	the category with the smallest probability, 448	
I	Curtailment Tables for the Multinomial Selection Problem	451
	I.1 Expected sample size needed to terminate when curtailment is used, 453	
	I.2 Limit of percent saving as a result of curtailment as $n \rightarrow \infty$ (selecting the cell with the largest probability from a multinomial distribution), 456	
J	Tables of the Incomplete Beta Function	457
	J.1 Tables of the incomplete beta function $I_x(w+1, w)$, 458	
	J.2 Tables of the incomplete beta function $I_x(w, w)$, 459	
K	Tables for Nonparametric Selection Problems	461
	K.1 Sample size needed to satisfy the (d^*, P^*) requirement in selecting the population with the largest median, 463	
L	Tables for Paired-Comparison Selection Problems	465
	L.1 Smallest number of replications needed to satisfy the $(\pi^*, P^*, .5)$ requirement, 467	
	L.2 Values of \bar{k} to determine the conjectured least favorable (CLF) solution, 469	
M	Tables for Selecting from k Normal Populations Those Better than a Control	470
	M.1 Case of common known variance and unknown mean μ_0 (values of b to determine the sample size), 472	
	M.2 Values of B as a solution of $\Phi(B) = (P^*)^{1/k}$, 472	
	M.3 Case of common unknown variance (values of b to determine the sample size), 473	
	M.4 Values of d for two-sided joint confidence statements (two-sided multivariate t table with $\rho = \frac{1}{2}$), 478	
	M.5 Values of $(P^*)^{1/k}$, 479	

M.6	Values of Q and B for different values of c^* in selecting normal population variances better than a standard, 480	
N	Tables for Selecting the t Best Normal Populations	482
N.1	Values of τ (or τ_t) for fixed P^* , 483	
O	Table of Critical Values of Fisher's F Distribution	484
P	Tables for Complete Ordering Problems	488
P.1	The probability of a correct complete ordering of k normal populations with respect to means for given values of τ (or τ_t), 489	
P.2	Values of h to determine the common sample size in the second stage for attaining $P^* = .95$ for a correct complete ordering of k normal populations with respect to means when n is the common size of the first-stage sample, 490	
P.3	The probability of a correct complete ordering of k normal populations with respect to variances, 491	
P.4	Critical values for separation of normal population variances into groups (adjacent case) for $\alpha = .01, .05$, 497	
P.5	Critical values for separation of normal population variances into groups (maximum case) for $\alpha = .01$, 498	
Q	Tables for Subset Selection Problems	499
Q.1	Values of $E(S)$ for common spacing c/σ between normal population means, 502	
Q.2	Values of d for selecting a subset using procedure SSB-I or SSB-Control-I, 503	
Q.3	Values of d_1 for selecting a subset using procedure SSB-II or SSB-Control-II, 504	
Q.4	Values of M for selecting a subset using procedure SSB-Standard, 504	
Q.5	Values of $2 \arcsin \sqrt{p}$ in radians for $0 < p < 1$, 506	
Q.6	Values for λ for selecting a subset of fixed size f from k normal populations with a	

	common known variance ($\lambda = \delta^* \sqrt{n} / \sigma$), 506	
R	Tables for Gamma Distribution Problems	508
	R.1 Values of $M = nr$ needed to satisfy the (δ^*, P^*) requirement in selecting the gamma population with the largest scale parameter, 510	
	R.2 Values of b for selecting a subset of gamma (or chi-square) populations containing the one with the largest scale parameter, 513	
S	Tables for Multivariate Selection Problems	516
	S.1 Values of $n\delta_1^*$ needed to satisfy the ($\delta_1^*, \delta_2^*, P^*$) requirement for p variables in (1) selecting the population with the largest Mahalanobis 'distance' for Σ_j known, or (2) selecting the population with the largest multiple correlation coefficient, 518	
	S.2 Values of $n\delta_1^*$ needed to satisfy the ($\delta_1^*, \delta_2^*, P^*$) requirement for p variables in selecting the population with the smallest Mahalanobis 'distance' for Σ_j known, 527	
	S.3 Minimum sample size n needed per popula- tion to satisfy the ($\delta_1^*, \delta_2^*, P^*$) requirement in selecting the multivariate normal population with the largest Mahalanobis 'distance' for Σ_j unknown, 529	
T	Excerpt of Table of Random Numbers	531
U	Table of Squares and Square Roots	533
	BIBLIOGRAPHY	543
	REFERENCES FOR APPLICATIONS	553
	INDEX FOR DATA AND EXAMPLES	557
	NAME INDEX	561
	SUBJECT INDEX	565