

41. Convergence of the Empiric Distribution Function on Half-Spaces—J. Wolfowitz
42. Analysis of Two-factor Classifications With Respect to Life Tests—M. Zelen.\*
- The five editors are to be congratulated for assembling and presenting this volume in an excellent manner.

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- 45[K].—SHANTI S. GUPTA & MILTON SOBEL, "Selecting a subset containing the best of several binomial populations," p. 224–248, *Contributions to Probability and Statistics, Essays in Honor of Harold Hotelling*, edited by Olkin et al., Stanford University Press, 1960. [See preceding review.]

Given  $k$  binomial populations with unknown probabilities of success  $p_1, p_2, \dots, p_k$ , a procedure  $R$  is studied by the authors which selects a subset that guarantees with preassigned probability  $P^*$  that, regardless of the true unknown parameter values, it will include the best population; i.e., the one with the highest parameter value. Procedure  $R$  for equal sample sizes is given as follows. Retain in the selected subset only those populations for which  $x_i \geq x_{\max} - d$ , where  $d = d(n, k, P^*)$  is a non-negative integer, and  $x_i$  denotes number of successes based on  $n$  observations from the  $i$ th population. Table 2 gives the values of  $d$  for  $k = 2(1)20, 20(5)50; n = 1(1)20, 20(5)50, 50(10)100, 100(25)200, 200(50)500; P^* = .75, .90, .95, .99$  (a trial and error procedure  $R$  is given for large, unequal sample sizes).

Table 3 gives the expected proportion of populations retained in the selected subset by procedure  $R$  (for the special case  $p_1 = p_2 = \dots = p_{k-1} = p, p_k = p + \delta, 0 \leq \delta \leq 1, 0 \leq p \leq 1 - \delta$ ) for  $n = 5(5)25; p^* = .75, .90, .95; \delta = .00, .10, .25, .50; \text{ and } p + \delta = .50, .75, .95, 1.00$ .

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- 46[K].—MAURICE HENRI QUENOUILLE, "Tables of random observations from standard distributions," *Biometrika*, v. 46, 1959, p. 178–202. EGON SHARPE PEARSON, "Note on Mr. Quenouille's Edgeworth Type A transformation," *Biometrika*, v. 46, 1959, p. 203–204.

Quenouille offers a random sample of 1000 each from the normal distribution and seven specified non-normal distributions. While a sample of 1000 is too small for much serious Monte Carlo work, the method of construction of the present tables, where the normal sample uniquely and monotonely determines the 7 non-normal samples, makes it suitable for pilot studies of the sensitivity of statistical procedures to departures from normality.

Specifically, let  $x_1$  be a unit normal deviate from the tables of Wold [1]. Define

$$y = (2\pi)^{-1/2} \int_{-\infty}^{x_1} \exp(-\frac{1}{2}x^2) dx,$$

$$x_2 = 3^{1/2}[2y - 1],$$

$$\begin{aligned}
 x_2 &= 0.46271 e^{x_1} - 0.76287, \\
 x_4 &= -1 - \log_e (1 - y), \\
 \left\{ \begin{aligned}
 124416 x_5 &= -9552 + 127225 x_1 + 7824 x_1^2 - 40 x_1^3 + 576 x_1^4 - 252 x_1^5, & x_1 > -2.5, \\
 x_5 &= -1.86, x_1 \leq -2.5, \\
 1536 x_6 &= 1411 x_1 + 56 x_1^3 - 3 x_1^5, \\
 124416 x_7 &= -12144 + 122878 x_1 + 14304 x_1^2 - 1066 x_1^3 - 720 x_1^4 + 261 x_1^5, \\
 \left\{ \begin{aligned}
 x_8 &= -2^{-1/2} \log_e [2 - 2y], & x_1 > 0 \\
 x_8 &= 2^{1/2} \log_e 2y & x_1 \leq 0.
 \end{aligned}
 \right.
 \end{aligned}
 \right.
 \end{aligned}$$

Then, for  $i = 1(1)8$ ,  $E(x_i) = 0$ ,  $E(x_i^2) = 1$ . Here  $x_2$  is a rectangular random variate;  $x_3$ , a log-normal variate;  $x_4$ , a one-tailed exponential variate;  $x_5$ , a two-tailed exponential variate;  $x_5, x_6, x_7$  are Cornish-Fisher expansions with specified  $\kappa_3$  and  $\kappa_4$ . A short table on p. 179 shows that the specifications are not met precisely; Pearson's note shows that this failure is negligible for samples of 1000.

The main table, p. 183-202, gives 1000 values of  $x_i, i = 1(1)8$ , to 2 D, with  $\Sigma x$  and  $\Sigma x^2$  in blocks of 50. Auxiliary tables on p. 180-182 give the first and second sample moments of the  $x_i$ ; their theoretical  $\kappa_3, \kappa_4, \kappa_5, \kappa_6$ ; frequency distributions of the 8 samples;  $x_5, x_6, x_7$  to 3 D for  $x_1 = -3.2(.1) + 3.2$ . The italic headlines on p. 181-182 should be interchanged.

It is not clear why random normal numbers were used as the basis for this table rather than random rectangular numbers, nor why the 2 D deviates of Wold [1] were chosen over the 3 D deviates of Rand Corp. [2].

Reprints may be purchased from the Biometrika Office, University College, London, W.C. 1, under the title "Tables of 1000 standardized random deviates from certain non-normal distributions." Price: Two Shillings and Sixpence. Order New Statistical Tables, No. 27.

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1. HERMAN A. O. WOLD, *Random Normal Deviates*. Tracts for Computers, no. 25, Cambridge Univ. Press, 1954.

2. THE RAND CORPORATION, *A Million Random Digits With 100,000 Normal Deviates*. The Free Press, Glencoe, Illinois, 1955. [*MTAC*, v. 10, 1956, p. 39-43].

47[K].—ALFRED WEISSBERG & GLENN H. BEATTY, *Tables of Tolerance-Limit Factors for Normal Distributions*, Battelle Memorial Institute, 1959, 42 p., 28 cm. Available from the Battelle Publications Office, 505 King Avenue, Columbus 1, Ohio.

The abstract of the booklet reads as follows: "Tables of factors for use in computing two-sided tolerance limits for the normal distribution are presented. In contrast to previous tabulations of the tolerance-limit factor  $K$ , we tabulate the factors  $r(N, P)$  and  $u(f, \gamma)$ , whose product is equal to  $K$ . This results in greatly increased compactness and flexibility. The mathematical development is discussed, including methods used to compute the tabulated values and a study of the accuracy of the basic approximation. A number of possible applications are discussed and examples given."

Since the mean  $\mu$  and the standard deviation  $\sigma$  are frequently unknown, the toler-