

13[7].—HENRY E. FETTIS & JAMES C. CASLIN, *Table of Modified Bessel Functions*, Report ARL-69-0032, Aerospace Research Laboratories, Wright-Patterson Air Force Base, Ohio, February 1969, iv + 232 pp., 27 cm. Price \$3.00. (Obtainable from Clearinghouse, U. S. Department of Commerce, Springfield, Virginia 22151.)

The main table in this report is a photographic reproduction of a manuscript table [1] compiled by the authors in 1967, using an IBM 7094 system. It consists of 15S values of $I_0(x)$ and $I_1(x)$ and their respective products with e^{-x} for $x = 0(0.001)10$.

To this is now appended a 16S table of $I_n(x)$ and $e^{-x}I_n(x)$, for $x = 1(1)10$, $n = x(1)x + 25$. All entries in both tables are given in floating-point form.

The report concludes with a list of terminal-digit errors in Table 9.8 in the NBS *Handbook*, which the authors have previously announced [2], except for one new round-off error; namely, the final digit in the NBS value of $e^{-x}I_1(x)$ for $x = 1$ should read 3 instead of 4.

J. W. W.

1. HENRY E. FETTIS & JAMES C. CASLIN, *Tables of the Modified Bessel Functions $I_0(x)$, $I_1(x)$, $e^{-x}I_0(x)$, and $e^{-x}I_1(x)$* , Aerospace Research Laboratories, Wright-Patterson Air Force Base, Ohio, March 1967, deposited in the UMT file. (See *Math. Comp.*, v. 21, 1967, pp. 736–737, RMT 91.)

2. *Math. Comp.*, v. 22, 1968, p. 244, MTE 418. (This errata notice is incorrectly cited on p. 4 of the report.)

14[8].—V. I. PAGUROVA, *A Comparison Test for the Mean Values of Two Normal Samples*, Reports in Computational Mathematics, No. 5, Computing Center of the Academy of Sciences of the USSR, Moscow, 1968, 59 pp. (In Russian.)

Suppose we are given samples of size n_1, n_2 respectively from two (scalar) normal populations. How do we best test whether or not the mean values of the two populations differ, using a criterion conservative enough so that if the means are the same, we decide otherwise at most $\alpha\%$ of the time? If the variances σ_1^2, σ_2^2 of the two populations are the same, this is a standard problem; the best procedure is to calculate a certain statistic ν_1 and then see whether or not $|\nu_1| \geq f$, where f is the $(1 - \alpha/2)$ -percentile of the Student t -distribution with $n_1 + n_2 - 2$ degrees of freedom. The general problem (if the ratio of the variances is unknown) is known as the Behrens-Fisher problem and is much more difficult (there is apparently no best test for all values of the ratio of the variances).

In tackling this problem, the author extends an approach due to the statistician Wald for $n_1 = n_2$. A statistic ν_2 similar to (but not identical with) the statistic ν_1 is found, and also a rejection level $f = f[\eta(c), n_1, n_2, \alpha]$, where n_1, n_2 are the sample sizes, α is a “nominal” level of significance, and c is an estimate (from the data) of $c' = (\sigma_1^2/n_1)/(\sigma_1^2/n_1 + \sigma_2^2/n_2)$. The test $|\nu_2| \geq f$ then has level of significance of order α , with better approximation for large n_1 and n_2 . Indeed, the author tabulates $\min \alpha$ and $\max \alpha$, which are the minimum and maximum possible values of the true level of significance of the test over all c' , $0 \leq c' \leq 1$, for fixed n_1, n_2, α .

For the theoretical arguments behind his approach, see the author’s article in *Theor. Probability Appl.*, v. 13, 1968, No. 3 (English translation).

The author gives tables for $f[\eta(c), n_1, n_2, \alpha]$ and $\min \alpha, \max \alpha$, for “nominal” $\alpha = 10\%, 5\%, 2\%, 1\%$, and $\frac{1}{2}\%$, $c = 0(.1)1, n_1 = 1, n_2 - 1 = 3(1)10, 12, 15, 20$,