

DISTRIBUTION-FREE TOLERANCE INTERVALS FOR STOCHASTICALLY ORDERED DISTRIBUTIONS¹

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Consider k stochastically ordered distributions with $F_{(1)} \leq \dots \leq F_{(k)}$. The present paper deals with distribution-free tolerance intervals for $F_{(j)}$ based on order statistics in samples of same size from each of the k distributions. Two criteria are defined for determining such intervals. These two criteria are extensions of β -expectation tolerance intervals and β -content tolerance intervals with confidence coefficient γ used in the single population literature. A tolerance interval for the lifetime distribution of a series system is considered as an example.

1. Introduction and formulation of the problem. Confidence intervals for ordered parameters have been considered by Alam, Saxena and Tong [3] and Alam and Saxena [2], among others. This paper deals with tolerance intervals for distributions of a stochastically ordered family, such as the largest or the smallest of k distribution functions. The results obtained here have potential applications to reliability and life-testing problems for j -out-of- k systems. In particular, consider a series system of k components whose lifetime distributions are stochastically ordered. Then a tolerance interval for the lifetime distribution of the system is related to a tolerance interval on the largest of the distribution functions of the k components (see Section 4).

Consider k (≥ 1) distributions with unknown continuous cdf's F_i , $i = 1, \dots, k$, and assume that the distributions can be stochastically ordered, i.e., $F_{(1)} \leq \dots \leq F_{(k)}$, where $(1), \dots, (k)$ is a permutation of the first k positive integers. Let X_{i1}, \dots, X_{in} be a random sample from F_i , $i = 1, \dots, k$. For a fixed j we consider tolerance intervals $I_j = I_j(X_{11}, \dots, X_{kn})$, for the j th smallest cdf $F_{(j)}$. Let $\mathbf{F} = (F_1, \dots, F_k)$, and let Ω denote the set of all k -tuples \mathbf{F} . Let $P_{(j)}(I_j)$ denote the probability coverage of I_j by $F_{(j)}$. Since I_j is a random set function depending on kn random variables X_{11}, \dots, X_{kn} , $P_{(j)}(I_j)$ is itself a random variable. The following two criteria are used in the construction of tolerance intervals. These criteria are extensions of those used in the single population literature, see for example Guttman [6].

CRITERION A. An interval I_j is a β -expectation tolerance interval for $F_{(j)}$ if

$$(1.1) \quad \inf_{\mathbf{F}} E_{\mathbf{F}}(P_{(j)}(I_j)) \geq \beta.$$

CRITERION B. An interval I_j is a β -content tolerance interval for $F_{(j)}$ at

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confidence level γ if

$$(1.2) \quad \inf_{\Omega} P_{\mathbf{F}}\{P_{(j)}(I_j) \geq \beta\} \geq \gamma .$$

2. Proposed procedure and the infima. Consider independent random samples of size n from each distribution. Let $Y_{i;r,n}$ denote the r th order statistic in the sample from F_i and let the ranking of $Y_{i;r,n}$'s be denoted by

$$Y_{(1);r,n} \leq Y_{(2);r,n} \leq \dots \leq Y_{(k);r,n} .$$

For every i define $Y_{(i);0,n} = -\infty$ and $Y_{(i);n+1,n} = +\infty$. For $i \leq i'$ and $r \leq s$, (with at least one strict inequality), let the tolerance intervals to be considered for $F_{(j)}$ be labelled as

$$(2.1) \quad \begin{aligned} I_{1j} &: (-\infty, Y_{(i');s,n}) && \text{for } i' \geq k - j + 1 ; \\ I_{2j} &: (Y_{(i);r,n}, \infty) && \text{for } i \leq k - j + 1 ; \\ I_{3j} &: (Y_{(i);r,n}, Y_{(i');s,n}) && \text{for } i \leq k - j + 1 \leq i', \quad r \leq s, \quad \text{with} \\ &&& \text{at least one strict inequality.} \end{aligned}$$

Then

$$(2.2) \quad P_{(j)}(I_{1j}) = F_{(j)}(Y_{(i');s,n}) ,$$

$$(2.3) \quad P_{(j)}(I_{2j}) = 1 - F_{(j)}(Y_{(i);r,n}) ,$$

$$(2.4) \quad P_{(j)}(I_{3j}) = F_{(j)}(Y_{(i');s,n}) - F_{(j)}(Y_{(i);r,n}) .$$

Some more notation used in the sequel: Let $Z_{(i),j}(r, n)$ denote the i th order statistic in a random sample of size j from a beta distribution with the pdf

$$(2.5) \quad g(z; r, n) = \frac{\Gamma(n+1)}{\Gamma(r)\Gamma(n-r+1)} z^{r-1}(1-z)^{n-r+1-1}, \quad 0 < z < 1 ,$$

and with the cdf $G(z; r, n)$ which in the standard notation of incomplete beta functions is $I_z(r, n-r+1)$. Then the cdf of $Y_{i;r,n}$ is $G(F_i(y); r, n)$. Let $\Omega(j)$ denote the restricted set of k -tuples \mathbf{F} for which $F_{(j)}$ is held fixed. Note that the subscripts i, j etc. are being used both as running subscripts and preassigned subscripts.

The following Theorems 2.1 and 2.2 give the infima for the Criteria A and B respectively.

THEOREM 2.1. (a) For $i' \geq k - j + 1$,

$$\inf_{\Omega} E_{\mathbf{F}}[P_{(j)}(I_{1j})] = EZ_{(i'-k+j),j}(s, n) .$$

(b) For $i \leq k - j + 1$,

$$\inf_{\Omega} E_{\mathbf{F}}[P_{(j)}(I_{2j})] = 1 - EZ_{(i),k-j+1}(r, n) .$$

(c) For $i \leq k - j + 1 \leq i', r \leq s$ with at least one strict inequality,

$$\inf_{\Omega} E_{\mathbf{F}}[P_{(j)}(I_{3j})] \geq EZ_{(i'-k+j),j}(s, n) - EZ_{(i),k-j+1}(r, n) .$$

THEOREM 2.2. (a) For $i \geq k - j + 1$,

$$\inf_{\Omega} P_{\mathbf{F}}\{P_{(j)}(I_{1j}) \geq \beta\} = 1 - G(G(\beta; s, n); i - k + j, j).$$

(b) For $i \leq k - j + 1$,

$$\inf_{\Omega} P_{\mathbf{F}}\{P_{(j)}(I_{2j}) \geq \beta\} = G(G(1 - \beta; r, n); i, k - j + 1).$$

(c) For $i \leq k - j + 1 \leq i'$ and $r \leq s$ with at least one strict inequality,

$$\begin{aligned} \inf_{\Omega} P_{\mathbf{F}}\{P_{(j)}(I_{3j}) \geq \beta\} &> G\left(G\left(\frac{1 - \beta}{2}; r, n\right); i, k - j + 1\right) \\ &\quad - G\left(G\left(\frac{1 + \beta}{2}; s, n\right); i' - k + j, j\right). \end{aligned}$$

The following lemmas are needed for proving the theorems.

LEMMA 2.1. Let $\mathbf{X} = (X_1, \dots, X_k)$ be a random vector of k independent components, X_i with the cdf F_i , $i = 1, \dots, k$. Let $\Psi(x_1, \dots, x_k)$ be a nondecreasing (nonincreasing) function of x_j when the other components are fixed. For any j , let $\mathbf{F} = (F_1, \dots, F_{j-1}, F_j, F_{j+1}, \dots, F_k)$ and $\mathbf{F}^* = (F_1, \dots, F_{j-1}, F_j^*, F_{j+1}, \dots, F_k)$. Then

$$E_{\mathbf{F}}(\Psi(\mathbf{X})) \geq (\leq) E_{\mathbf{F}^*}(\Psi(\mathbf{X})),$$

if $F_j \leq F_j^*$.

This lemma is essentially the same as a lemma of Alam and Rizvi [1] and hence the proof is omitted.

LEMMA 2.2. Let X be any order statistic in a sample of size n from a distribution $F(x; \theta)$ which belongs to a stochastically increasing family $\{F(x; \theta), \theta \in \Omega\}$, i.e., $F(x, \theta') \leq F(x, \theta)$ for all $\theta, \theta' \in \Omega$ such that $\theta < \theta'$. Then $E_{\theta}(X)$, if it exists, is a nondecreasing function of θ .

PROOF. It is sufficient to note that X is a nondecreasing function of the unordered observations of the sample. Then Lemma 2.1 applies.

PROOF OF THEOREM 2.1.

Part (a). Since $F_{(j)}(Y_{(i');s,n})$ is a nondecreasing function in each of the $Y_{1;s,n}, \dots, Y_{k;s,n}$, from Lemma 2.1

$$\inf_{\Omega(j)} E_{\mathbf{F}}[F_{(j)}(Y_{(i');s,n})] = E_{\mathbf{F}^{1j}}[F_{(j)}(Y_{(i');s,n})],$$

where \mathbf{F}^{1j} has j components equal to $F_{(j)}$ and the rest are equal to unity. For the configuration \mathbf{F}^{1j} , $F_{(j)}(Y_{(i');s,n}) = 0$ if $i' \leq k - j$. For $i' \geq k - j + 1$, the distribution of $Y_{(i');s,n}$ under \mathbf{F}^{1j} is the distribution of $(i' - k + j)$ th order statistic in a sample of size j from a population with the cdf $G(F_{(j)}(y);s,n)$. So

$$\begin{aligned} \inf_{\Omega(j)} E_{\mathbf{F}}[F_{(j)}(Y_{(i');s,n})] &= E_{\mathbf{F}^{1j}}[F_{(j)}(Y_{(i');s,n})] \\ (2.6) \qquad \qquad \qquad &= \int_0^1 z d[G(G(z; s, n); i' - k + j, j)] \\ &= EZ_{(i-k+j),j}(s, n). \end{aligned}$$

Since (2.6) is free of $F_{(j)}$, infimum over $\Omega(j)$ is also the infimum over Ω .

Proof of (b) follows in a similar manner. For proof of (c) note from (2.4) that

$$(2.7) \quad \inf_{\Omega} E_{\mathbf{F}}[P_{(j)}(I_{3j})] \geq \inf_{\Omega} E_{\mathbf{F}}[F_{(j)}(Y_{(i')};s,n)] - \sup_{\Omega} E_{\mathbf{F}}[F_{(j)}(Y_{(i)};r,n)].$$

Now using (a) and (b) in the two terms on the right side of (2.7), the result is obtained.

PROOF OF THEOREM 2.2.

Part (b). Define an indicator variable

$$\begin{aligned} T_y &= 1 && \text{if } F_{(j)}(Y_{(i)};r,n) \leq y, \\ &= 0 && \text{otherwise.} \end{aligned}$$

Then

$$P_{\mathbf{F}}\{F_{(j)}(Y_{(i)};r,n) \leq y\} = E_{\mathbf{F}}(T_y).$$

As a function of $Y_{1;r,n}, \dots, Y_{k;r,n}$, clearly T_y is a nonincreasing function of each of them. Now from Lemma 2.1, $\inf_{\Omega(j)} E_{\mathbf{F}}(T_y)$ is obtained when all the $G(F_i)$'s are as small as possible. Since $F_{(j)}$ is fixed for \mathbf{F} in $\Omega(j)$, the infimum is obtained at \mathbf{F}^{0j} in which $k - j + 1$ components are equal to $F_{(j)}$, and the rest are zero. For $i > k - j + 1$, $Y_{(i);r,n} = +\infty$ for the configuration \mathbf{F}^{0j} and consequently infimum of $E_{\mathbf{F}}(T)$ over $\Omega(j)$ is zero. For $i \leq k - j + 1$, the distribution of $Y_{(i);r,n}$ under \mathbf{F}^{0j} is the distribution of the i th order statistic in a sample of size $k - j + 1$ from a population with the cdf $G(F_{(j)}(y); r, n)$. So

$$(2.8) \quad \begin{aligned} \inf_{\Omega(j)} E_{\mathbf{F}}(T_y) &= P_{\mathbf{F}^{0j}}\{Y_{(i);r,n} \leq F_{(j)}^{-1}(y)\} \\ &= \int_0^{G(y;r,n)} d[G(u; i, k - j + 1)] \\ &= G(G(y; r, n); i, k - j + 1). \end{aligned}$$

Since (2.8) is free of $F_{(j)}$, the infimum over $\Omega(j)$ is also the infimum over Ω . Since $P_{\mathbf{F}}(P_{(j)}(I_{3j}) \geq \beta) = E_{\mathbf{F}}(T_{1-\beta})$, the result follows.

The proof of (a) follows in a similar manner. For (c) note that

$$(2.9) \quad \begin{aligned} &P_{\mathbf{F}}\{P_{(j)}(I_{3j}) \geq \beta\} \\ &\geq P_{\mathbf{F}}\left\{F_{(j)}(Y_{(i)};r,n) \leq \frac{1-\beta}{2} \text{ and } 1 - F_{(j)}(Y_{(i')};s,n) \leq \frac{1-\beta}{2}\right\} \\ &> P_{\mathbf{F}}\left\{F_{(j)}(Y_{(i)};r,n) \leq \frac{1-\beta}{2}\right\} - P_{\mathbf{F}}\left\{F_{(j)}(Y_{(i')};s,n) \leq \frac{1+\beta}{2}\right\}. \end{aligned}$$

Now using (a) and (b) in the two terms of (2.9), the result (c) is obtained.

3. Choices for i, i', r and s .

CRITERION A. For the intervals I_{1j}, I_{2j} and I_{3j} it is desirable that i be as large as possible and i' be as small as possible in order to keep the intervals as "small" as possible. So in view of Theorem 2.1, take $i = k - j + 1 = i'$. It is also desirable that the value of s be as small as possible and the value of r be as large as possible.

Since the family of beta distributions (2.5) indexed by r , for each n , is a stochastically increasing family, $EZ_{(i),j}(r, n)$ is, by Lemma 2.2, an increasing function of r . So to satisfy (1.1) for the interval $(-\infty, Y_{(k-j+1);s,n})$ for $F_{(j)}$, choose the smallest s such that $EZ_{(1),j}(s, n) \geq \beta$, where β lies between 0 and $EZ_{(1),j}(n, n) = \Gamma(1 + 1/n)\Gamma(j + 1)/\Gamma(j + 1 + 1/n)$. The sample size n can be made large enough to accomodate any assigned value β in $(0, 1)$. For the interval $(Y_{(k-j+1);r,n}, \infty)$ for $F_{(j)}$ to satisfy (1.1), choose the largest r satisfying $1 - EZ_{(k-j+1),k-j+1}(r, n) \geq \beta$, where β lies between 0 and $1 - EZ_{(k-j+1),k-j+1}(1, n) = \Gamma(1 + 1/n)\Gamma(k - j + 2)/\Gamma(k - j + 2 + 1/n)$.

Now consider $(Y_{(k-j+1);r,n}, Y_{(k-j+1);s,n})$ as a two-sided β -expectation tolerance interval for $F_{(j)}$. For s and r , choose the smallest s (say s_0) and the largest r (say r_0) so that

$$(3.1) \quad EZ_{(1),j}(s_0, n) \geq \frac{1 + \beta}{2},$$

and

$$(3.2) \quad EZ_{(k-j+1),k-j+1}(r_0, n) \leq \frac{1 - \beta}{2}.$$

Then,

$$EZ_{(1),j}(s_0, n) - EZ_{(k-j+1),k-j+1}(r_0, n) \geq \beta,$$

where β lies between 0 and $\min_{t=j, k-j+1} \{2\Gamma(1 + 1/n)\Gamma(t + 1)/\Gamma(t + 1 + 1/n) - 1\}$. The following relations are helpful to determine r_0 and s_0 .

$$(3.3) \quad EZ_{(i),j}(r, n) + EZ_{(j-i+1),j}(n - r + 1, n) = 1, \quad i \leq j,$$

$$(3.4) \quad \frac{r}{n + 1} \leq EZ_{(j),j}(r, n) \leq \frac{r}{n + 1} + \left(\frac{r(n - r + 1)}{(n + 1)^2(n + 2)(2j - 1)} \right)^{\frac{1}{2}} (j - 1).$$

The identity (3.3) is easy to prove. The first inequality of (3.4) follows from Lemma 2.1 and the proof of the second inequality of (3.4) can be found in David [5], page 47. The values from the table in the appendix give strong indication that the upper bound given by (3.4) is quite close to the true value. For illustration suppose $n = 30, k = 3, j = 1$ and $\beta = .8$. Then $EZ_{(1),1}(s, 30) \geq .9$ gives $s = 28$, and $EZ_{(3),3}(r, n) \leq .1$ gives $r = 1$. Then the exact β value is .8446. If r is chosen to be 2 then the exact β value is .8011. Working with the bounds, if $r = 2$ and $s = 28$, then $\beta = .7998$.

For the asymptotic behavior of the tolerance intervals of Theorem 2.1, the following lemma is needed.

LEMMA 3.1. *If $r/n = \lambda + O(1/n), 0 < \lambda < 1$, then for any fixed i and $j (i \leq j)$ and large n ,*

$$EZ_{(i),j}(r, n) \cong \lambda + \left(\frac{\lambda(1 - \lambda)}{n} \right)^{\frac{1}{2}} E(Z_{(i),j}),$$

where $Z_{(i),j}$ is the i th order statistic in a sample of size j from the standard normal distribution Φ .

PROOF. Let $Z_{1,j}(r, n), \dots, Z_{j,j}(r, n)$ be a random sample of size j from a beta distribution (2.5). Define

$$(3.5) \quad Y_{i,j}(r, n) = \frac{(Z_{i,j}(r, n) - \lambda)n^{\frac{1}{2}}}{(\lambda(1 - \lambda))^{\frac{1}{2}}}.$$

Let $H_n(y; r, n)$ denote the common cdf of $Y_{i,j}(r, n)$. Then the cdf of $Y_{(i),j}(r, n)$ is $G(H_n(y; r, n); i, j)$. Since $H_n(y; r, n) \rightarrow \Phi(y)$ as $n \rightarrow \infty$ where $\Phi(y)$ is the standard normal cdf, $G(H_n(y; r, n); i, j) \rightarrow G(\Phi(y); i, j)$ as $n \rightarrow \infty$. Further we have

$$\begin{aligned} E|Y_{(i),j}(r, n)|^2 &= \frac{n}{\lambda(1 - \lambda)} E(Z_{(i),j}(r, n) - \lambda)^2 \\ &\leq \frac{n}{\lambda(1 - \lambda)} \frac{j!}{(i - 1)!(j - i)!} E(Z_{i,j}(r, n) - \lambda)^2. \end{aligned}$$

Since $r/n = \lambda + O(1/n)$,

$$E(Z_{i,j}(r, n) - \lambda)^2 = \frac{r(r + 1)}{(n + 2)(n + 1)} + \lambda^2 - \frac{2r\lambda}{n + 1} = O(1/n).$$

So, there exists a number M such that $\sup_n E|Y_{(i),j}(r, n)|^2 \leq M$. Using Theorem 4.5.2 of Chung [4], $\lim_{n \rightarrow \infty} EY_{(i),j}(r, n) = EZ_{(i),j}$. Hence

$$\begin{aligned} EZ_{(i),j}(r, n) &= \lambda + \left(\frac{\lambda(1 - \lambda)}{n}\right)^{\frac{1}{2}} EY_{(i),j}(r, n) \\ &\cong \lambda + \left(\frac{\lambda(1 - \lambda)}{n}\right)^{\frac{1}{2}} EZ_{(i),j}. \end{aligned}$$

Now consider result (c) of Theorem 2.1. Let $r/n = \delta + O(1/n)$ and $s/n = \lambda + O(1/n)$, $0 < \delta < \lambda < 1$. Then an approximate lower bound for infimum of the expected probability coverage of the interval I_{sj} by $F_{(j)}$, with $i = i' = k - j + 1$ as recommended earlier, is

$$\lambda - \delta + \left(\frac{\lambda(1 - \lambda)}{n}\right)^{\frac{1}{2}} EZ_{(1),j} - \left(\frac{\delta(1 - \delta)}{n}\right)^{\frac{1}{2}} EZ_{(k-j+1),k-j+1}.$$

Note that when $k = 1$, and the r th and s th order statistics are used, the exact expected probability coverage is $(s - r)/(n + 1)$. Thus when n is large, the present procedure for a tolerance interval of an ordered distribution works almost as well as the procedure when only one distribution is under consideration. To choose r_0, s_0 replace the expected values in (3.1), (3.2) by their asymptotic equivalents.

CRITERION B. As with Criterion A, choose i as large as possible and i' as small as possible, i.e., take $i = k - j + 1 = i'$.

For fixed x and n , $G(x; s, n)$ is a nonincreasing function of s . Therefore to satisfy (1.2) for the interval $(-\infty, Y_{(k-j+1);s,n})$ for $F_{(j)}$, choose the smallest s to satisfy $1 - G(G(\beta; s, n); 1, j) \geq \gamma$, provided γ lies between 0 and $1 - G(G(\beta; n, n); 1, j) = (1 - \beta^n)^j$. For the interval $(Y_{(k-j+1);r,n}, \infty)$ for $F_{(j)}$, choose the

largest r to satisfy $G(G(1 - \beta; r, n); k - j + 1, k - j + 1) \geq \gamma$, provided γ lies between 0 and $G(G(1 - \beta; 1, n); k - j + 1, k - j + 1) = (1 - \beta^n)^{k-j+1}$. For the two-sided tolerance interval $(Y_{(k-j+1);r,n}, Y_{(k-j+1);s,n})$ for $F_{(j)}$ to satisfy (1.2) the following procedure is recommended for deciding the values for r and s : choose the largest r and the smallest s so that

$$G\left(\frac{1 - \beta}{2}; r, n\right) \geq \left(\frac{1 + \gamma}{2}\right)^{1/(k-j+1)}$$

and

$$1 - \left[1 - G\left(\frac{1 + \beta}{2}; s, n\right)\right]^j \leq \frac{1 - \gamma}{2},$$

provided γ is between 0 and $\min_{t=j, k-j+1} \{2(1 - ((1 + \beta)/2)^n)^t - 1\}$.

For illustration, suppose $k = 3, j = 1, \beta = .8, \gamma = .75$ and $n = 50$. Then using incomplete beta function tables [8], we find $r = 2$ and $s = 48$. Tables by Somerville [10] or graphs by Murphy [7] can also be used. Scheffé and Tukey [9] have given a useful approximation formula for determining n from inequalities like (3.1) when other parameters are given. For large n , the normal approximation $\Phi((-r + 1 + nx)/(nx(1 - x)^2))$ can be used for $G(x; r, n)$.

4. Application. Consider a series systems of k independent components whose lifetime distributions F_i 's are stochastically ordered. If $H_k(t)$ denotes the cdf of the lifetime of the system, then

$$H_k(t) = 1 - \prod_{i=1}^k (1 - F_i(t)).$$

Suppose a β -content lower tolerance bound is required for the lifetime distribution of the system, and this is to be done without testing the system as a whole. To do so take samples of size n from each of the k populations corresponding to k different components and put them on test. For each sample stop testing as soon as the r th failure is observed and note $Y_{i;r,n}, i = 1, \dots, k$. Then take the lower bound to be $Y_{(1);r,n}$, i.e., take the tolerance interval for the lifetime distribution of the system as $I_S = (Y_{(1);r,n}, \infty)$. Then

$$\begin{aligned} P_F(P_{H_k}(I_S) \geq \beta) &= P_F(\prod_{i=1}^k (1 - F_i(Y_{(1);r,n})) \geq \beta) \\ (4.1) \quad &\geq P_F(1 - F_{(k)}(Y_{(1);r,n}) \geq \beta^{1/k}) \\ &\geq G(G(1 - \beta^{1/k}; r, n); 1, 1) = G(1 - \beta^{1/k}; r, n). \end{aligned}$$

The inequality in (4.1) is due to (b) of Theorem 2.2. So to have a β -content lower tolerance bound with confidence level γ , choose largest r which satisfies

$$G(1 - \beta^{1/k}; r, n) \geq \gamma.$$

For illustration, let $k = 5, n = 50, \beta = .7, \gamma = .8$; then $r = 2$.

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APPENDIX

TABLE 1

Expected values of $Z_{(j),j}(r, n)$, upper bounds and the normal approximation:
 First entry is the exact value of $EZ_{(j),j}(r, n)$, the second entry is the
 upper bound given by (3.4) and the third entry is the normal
 approximation given by Lemma 3.1

| $n:$ | 10 | | | | 20 | | | | 30 | | | | | | |
|---------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|--|--|
| $r:$ | 1 | 2 | 1 | 2 | 3 | 4 | 1 | 2 | 3 | 4 | 5 | 6 | 7 | | |
| $j = 1$ | .0909 | .1818 | .0476 | .0952 | .1429 | .1905 | .0323 | .0645 | .0968 | .1290 | .1613 | .1935 | .2258 | | |
| | .0909 | .1818 | .0476 | .0952 | .1429 | .1905 | .0323 | .0645 | .0968 | .1290 | .1613 | .1935 | .2258 | | |
| | .1000 | .2000 | .0500 | .1000 | .1500 | .2000 | .0333 | .0667 | .1000 | .1333 | .1667 | .2000 | .2333 | | |
| $j = 2$ | .1342 | .2433 | .0708 | .1292 | .1841 | .2373 | .0481 | .0879 | .1255 | .1619 | .1976 | .2327 | .2674 | | |
| | .1388 | .2461 | .0738 | .1314 | .1859 | .2388 | .0503 | .0896 | .1269 | .1632 | .1988 | .2339 | .2685 | | |
| | .1535 | .2714 | .0775 | .1378 | .1950 | .2505 | .0518 | .0924 | .1309 | .1683 | .2051 | .2412 | .2769 | | |
| $j = 3$ | .1621 | .2793 | .0861 | .1496 | .2079 | .2633 | .0586 | .1021 | .1422 | .1806 | .2178 | .2541 | .2898 | | |
| | .1651 | .2814 | .0882 | .1512 | .2096 | .2654 | .0602 | .1034 | .1435 | .1820 | .2194 | .2560 | .2919 | | |
| | .1803 | .3070 | .0912 | .1568 | .2175 | .2757 | .0611 | .1052 | .1464 | .1859 | .2242 | .2618 | .2986 | | |
| $j = 4$ | .1826 | .3042 | .0974 | .1640 | .2243 | .2811 | .0664 | .1122 | .1539 | .1934 | .2315 | .2686 | .3048 | | |
| | .1850 | .3081 | .0991 | .1662 | .2275 | .2854 | .0677 | .1138 | .1560 | .1962 | .2350 | .2727 | .3096 | | |
| | .1977 | .3302 | .1002 | .1691 | .2319 | .2921 | .0671 | .1135 | .1564 | .1972 | .2367 | .2752 | .3128 | | |
| $j = 5$ | .1986 | .3231 | .1063 | .1752 | .2367 | .2945 | .0725 | .1200 | .1627 | .2031 | .2418 | .2794 | .3160 | | |
| | .2016 | .3303 | .1082 | .1787 | .2423 | .3021 | .0739 | .1224 | .1665 | .2080 | .2480 | .2867 | .3244 | | |
| | .2103 | .3471 | .1066 | .1780 | .2429 | .3040 | .0714 | .1196 | .1637 | .2055 | .2458 | .2849 | .3231 | | |

| $n:$ | 40 | | | | | | | | | |
|---------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| $r:$ | 1 | 2 | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| $j = 1$ | .0244 | .0488 | .0732 | .0976 | .1220 | .1463 | .1707 | .1951 | .2195 | .2439 |
| | .0244 | .0488 | .0732 | .0976 | .1220 | .1463 | .1707 | .1951 | .2195 | .2439 |
| | .0250 | .0500 | .0750 | .1000 | .1250 | .1500 | .1750 | .2000 | .2250 | .2500 |
| $j = 2$ | .0364 | .0666 | .0952 | .1229 | .1501 | .1768 | .2033 | .2295 | .2555 | .2812 |
| | .0381 | .0680 | .0964 | .1240 | .1511 | .1778 | .2043 | .2304 | .2563 | .2821 |
| | .0389 | .0694 | .0985 | .1268 | .1545 | .1819 | .2089 | .2357 | .2623 | .2886 |
| $j = 3$ | .0444 | .0775 | .1081 | .1373 | .1658 | .1936 | .2210 | .2480 | .2747 | .3010 |
| | .0457 | .0785 | .1091 | .1385 | .1671 | .1951 | .2227 | .2498 | .2766 | .3031 |
| | .0459 | .0792 | .1102 | .1401 | .1693 | .1977 | .2259 | .2535 | .2809 | .3079 |
| $j = 4$ | .0503 | .0853 | .1171 | .1473 | .1766 | .2051 | .2330 | .2605 | .2875 | .3142 |
| | .0514 | .0865 | .1187 | .1495 | .1792 | .2082 | .2366 | .2645 | .2919 | .3190 |
| | .0504 | .0855 | .1179 | .1488 | .1788 | .2081 | .2368 | .2651 | .2929 | .3205 |
| $j = 5$ | .0551 | .0913 | .1240 | .1549 | .1847 | .2137 | .2400 | .2697 | .2971 | .3241 |
| | .0561 | .0931 | .1267 | .1586 | .1893 | .2191 | .2481 | .2767 | .3047 | .3323 |
| | .0537 | .0901 | .1234 | .1552 | .1858 | .2157 | .2449 | .2735 | .3018 | .3296 |

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