AD-A037 666   FLORIDA STATE UNIV TALLAHASSEE DEPT OF STATISTICS   F/G 12/1
                TESTING FOR AGREEMENT BETWEEN TWO GROUPS OF JUDGES.(U)
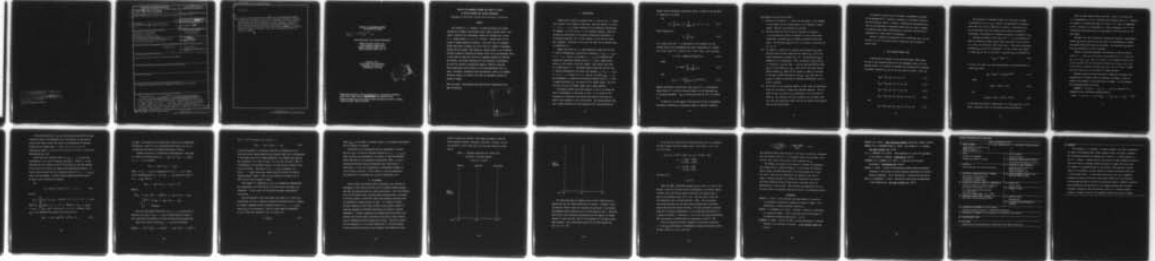   JAN 77   M HOLLANDER, J SETHURAMAN   AF-AFOSR-76-3019
UNCLASSIFIED   FSU-STATISTICS-M398   AFOSR-TR-77-0164   NL

| OF |
AD
A037 666

END
DATE
FILMED
4-77

(4)

The Florida State University
Department
of
Statistics
Tallahassee, Florida

FLORIDA · STATE · UNIVERSITY 1857
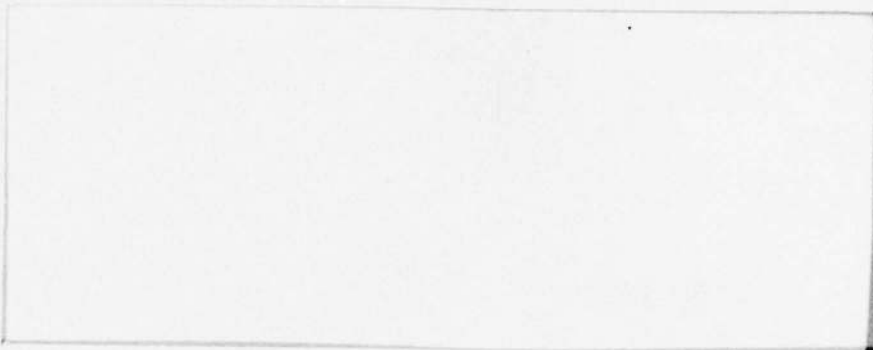
AIR FORCE OFFICE OF SCIENTIFIC RESEARCH (AFSC)
NOTICE OF TRANSMITTAL TO DDC
This technical report has been reviewed and is
approved for public release IAW AFR 190-12 (7b).
Distribution is unlimited.
A. D. BLOSE
Technical Information Officer

REPORT DOCUMENTATION PAGE	READ INSTRUCTIONS BEFORE COMPLETING FORM

1. REPORT NUMBER AFOSR - TR - 77 - 0164	2. GOVT ACCESSION NO.	3. RECIPIENT'S CATALOG NUMBER

4. TITLE (and Subtitle) TESTING FOR AGREEMENT BETWEEN TWO GROUPS OF JUDGES	5. TYPE OF REPORT & PERIOD COVERED Interim rept.
	6. PERFORMING ORG. REPORT NUMBER FSU-Statistics M398

7. AUTHOR(s) Myles Hollander and Jayaram Sethuraman	8. CONTRACT OR GRANT NUMBER(s) AFOSR-76-3019 DAAG29-76-G-0238

9. PERFORMING ORGANIZATION NAME AND ADDRESS Florida State University Department of Statistics Tallahassee, Florida 32306	10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS 61102F 2304/A5

11. CONTROLLING OFFICE NAME AND ADDRESS Air Force Office of Scientific Research/NM Bolling AFB, Washington, DC. 20332	12. REPORT DATE January 1977
	13. NUMBER OF PAGES 19

14. MONITORING AGENCY NAME & ADDRESS(if different from Controlling Office)	15. SECURITY CLASS. (of this report) UNCLASSIFIED
	15a. DECLASSIFICATION/DOWNGRADING SCHEDULE

16. DISTRIBUTION STATEMENT (of this Report)

Approved for public release; distribution unlimited.

17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)

18. SUPPLEMENTARY NOTES

19. KEY WORDS (Continue on reverse side if necessary and identify by block number)
Conditionally distribution-free; Permutation test; Rank correlation

20. ABSTRACT (Continue on reverse side if necessary and identify by block number)

The "problem of m rankings", so named by Kendall and studied extensively by Kendall and Babington Smith, (1939), Kendall (1970), and others, considers the relationship between the rankings that a group of m judges assigns to a set of k objects. Suppose there are two groups of judges ranking the objects. Given that there is agreement within each group of judges, how can we test for evidence of agreement between the two groups? This question, recently posed to us by Kendall, has been —> next page

DD FORM 1473 1 JAN 73   EDITION OF 1 NOV 65 IS OBSOLETE

UNCLASSIFIED

20 Abstract

cont

studied by Schucany, and Frawley (1973) and Li, and Schucany (1975). In this paper we show that the test of agreement proposed by Schucany and Frawley, and further advanced by Li and Schucany, is misleading and does not provide a satisfactory answer to Kendall's question. After pinpointing various defects of the Schucany-Frawley test, we adapt a procedure, proposed by Wald and Wolfowitz (1944) in a slightly different context, to furnish a new test for agreement between two groups of judges.

TESTING FOR AGREEMENT BETWEEN
TWO GROUPS OF JUDGES

by

Myles Hollander[1] and Jayaram Sethuraman[2]

January, 1977
The Florida State University
Department of Statistics
Tallahassee, Florida

TESTING FOR AGREEMENT BETWEEN TWO GROUPS OF JUDGES

BY MYLES HOLLANDER AND JAYARAM SETHURAMAN

Department of Statistics, Florida State University, Tallahassee

SUMMARY

The "problem of m rankings", so named by Kendall and studied extensively by Kendall and Babington Smith (1939), Kendall (1970), and others, considers the relationship between the rankings that a group of m judges assigns to a set of k objects. Suppose there are two groups of judges ranking the objects. Given that there is agreement within each group of judges, how can we test for evidence of agreement between the two groups? This question, recently posed to us by Kendall, has been studied by Schucany and Frawley (1973) and Li and Schucany (1975). In this paper we show that the test of agreement proposed by Schucany and Frawley, and further advanced by Li and Schucany, is misleading and does not provide a satisfactory answer to Kendall's question. After pinpointing various defects of the Schucany-Frawley test, we adapt a procedure, proposed by Wald and Wolfowitz (1944) in a slightly different context, to furnish a new test for agreement between two groups of judges.

Some key words: Conditionally distribution-free; Permutation test; Rank correlation.

1. INTRODUCTION

Suppose that a judge is presented with k objects, say k science fair projects, and is asked to rank them. Then his ranking is a vector $r_{.} = (r_{.1}, \ldots, r_{.k})$ chosen according to his probability distribution of rankings, Q, on the space Ω of $k!$ possible rankings. When this probability distribution is the uniform probability distribution U (U assigns probability $1/k!$ to each ranking), we say that the judge has no opinion. Otherwise, we say that the judge has an opinion which is quantified by Q.

Suppose that there are m like-minded male judges who rank the k objects independently, producing the rankings $r_i = (r_{i1}, \ldots, r_{ik})$, $i = 1, \ldots, m$. That is, we assume $r_1, \ldots, r_m$ are independent and identically distributed random vectors in Ω with a common distribution Q_1, the opinion of the male judges. Next suppose that there is a second group of n like-minded female judges who rank the same k objects independently and produce the rankings $r_i = (r_{i1}, \ldots, r_{ik})$, $i = m + 1, \ldots, N$, where $N = m + n$. That is, we assume $r_{m+1}, \ldots, r_N$ are independent and identically distributed random vectors in Ω with a common distribution Q_2, the opinion of the female judges. How do we test that the male and female judges have a common opinion?

Sir Maurice Kendall posed this question to one of us during his visit to Tallahassee in the Spring of 1976. In our search of the literature, we discovered that Shucany and Frawley (1973) have proposed a test intended to solve this problem. The Shucany-Frawley (SF) test, further advanced by Li and Schucany (1975) and generalized by

-2-

Beckett (1975) and Beckett and Shucany (1975), is based on the statistic
L defined by (1.2) below.

Let

$$S_j = \sum_{i=1}^{m} r_{ij}, \quad T_j = \sum_{i=m+1}^{N} r_{ij}, \quad j = 1, \ldots, k. \quad (1.1)$$

The SF statistic is

$$L = \sum_{j=1}^{k} S_j T_j. \quad (1.2)$$

It is easily seen that L is equivalent to the statistic $\bar{\rho}$, the
average value of all mn Spearman rank order correlations of a ranking
from a male judge with a ranking from a female judge. More precisely,

$$\bar{\rho} = \{12L - 3mnk(k+1)^2\}/\{mn(k^3-k)\}, \quad (1.3)$$

where

$$\bar{\rho} = (mn)^{-1} \sum_{i=1}^{m} \sum_{i'=m+1}^{N} \rho_{ii'}, \quad (1.4)$$

and

$$\rho_{ii'} = 1 - [\{6 \sum_{j=1}^{k} (r_{ij}-r_{i'j})^2\}/\{k^3-k\}]. \quad (1.5)$$

Shucany and Frawley reasoned that large values of $\bar{\rho}$, or equivalently
large values of L, should constitute evidence for the hypothesis H_{11}
of two-group agreement. (H_{11} is defined precisely by (2.4) of Section
2.)

In Section 2 of this paper we show that the SF test is misleading,
and does not constitute a satisfactory answer to Kendall's question.

-3-

The defects of the SF test include:

I.   When $m < n$, the statistic L gives too much weight to the rankings of male judges, and not enough weight to the rankings of female judges. When $m > n$, the situation is reversed.

II. Critical values for the SF test are obtained by referring L to its distribution under an irrelevant (for the problem under discussion) hypothesis H_{00} of complete accordance within each group. The hypothesis H_{00} [see (2.1) of Section 2] specifies that $Q_1 = Q_2 = U$.

III. In Section 2, equation (2.2) defines the alternative H_{01} which specifies that the male judges have no opinion ($Q_1 = U$) but the female judges have an opinion ($Q_2 \neq U$). The alternative H_{10} is defined by (2.3) analogously. Then, in Theorem 1 and Corollary 2 of Section 2, we prove that L has the same distribution under H_{00} as it does under $H_{01} \cup H_{10}$. Thus the SF test cannot discriminate between H_{00}, where the two groups of judges are governed by the same uniform distribution, and $H_{01} \cup H_{10}$, where the two groups of judges are governed by different distributions, one of which is uniform.

IV. The SF test is not consistent against a large class of alternatives where the two groups of judges have different opinions. That is, there are (Q_1, Q_2) pairs in A_{11} (defined by (2.5) of Section 2) where $Q_1 \neq Q_2$, neither Q_1 nor Q_2 is uniform, but for which, even as m and n get arbitrarily large, the SF test leads to the decision that the two groups agree.

-4-

In Section 3 we show that we can apply a permutation test based on the Mahalanobis D^2 - statistic, proposed in a different setting by Wald and Wolfowitz (1944), to obtain a conditionally distribution-free test for the hypothesis of agreement between the two groups of judges. A convenient large sample approximation is available, and the test is consistent for a large class of alternatives.

Section 4 contains an application of our conditional test, and the SF test, to a set of leisure activity preferences data provided by Sutton (1976).

2.   THE SCHUCANY-FRAWLEY TEST

To understand the contents of the Schucany-Frawley (1972) paper, and the SF test advocated there and in the subsequent paper by Li and Schucany (1975), it is helpful to consider the following five subclasses of possible opinions (Q_1, Q_2) for the two groups of judges.   Thus, let

$$H_{00} = \{(Q_1, Q_2): Q_1 = Q_2 = U\}, \tag{2.1}$$

$$H_{01} = \{(Q_1, Q_2): Q_1 = U, Q_2 \neq U\}, \tag{2.2}$$

$$H_{10} = \{(Q_1, Q_2): Q_1 \neq U, Q_2 = U\}, \tag{2.3}$$

$$H_{11} = \{(Q_1, Q_2): Q_1 = Q_2, Q_1 \neq U, Q_2 \neq U\}, \tag{2.4}$$

and

$$A_{11} = \{(Q_1, Q_2): Q_1 \neq Q_2, Q_1 \neq U, Q_2 \neq U\}. \tag{2.5}$$

-5-

The hypothesis of agreement between the two groups of judges corresponds to $H = H_{11} \cup H_{00}$. However, the hypothesis of agreement, *given that each group of judges has an opinion*, corresponds to H_{11}, and the hypothesis that the judges have no opinion (in Kendall's terminology, the hypothesis of complete accordance) corresponds to H_{00}.

Schucany and Frawley (1972) state that "... it is meaningless to make any comparison between groups unless each group 'has an opinion' i.e., there is concordance within each group." They then incongruously designate H_{00} as the "null hypothesis." At the α level they propose to reject H_{00} in favor of H_{11} when $L \geq \ell_{00}$ where ℓ_{00} is determined by

$$P_{H_{00}} (L \geq \ell_{00}) = \alpha. \tag{2.6}$$

If m and n are large, the normal approximation to the distribution of L under H_{00} yields

$$\ell_{00} = E_{00}(L) + z_\alpha \{var_{00}(L)\}^{1/2}, \tag{2.7}$$

where

$$E_{00}(L) = mnk(k + 1)^2/4, \tag{2.8}$$

and

$$var_{00}(L) = mn(k - 1)k^2(k + 1)^2/144, \tag{2.9}$$

are the mean and variance, respectively, of L under H_{00} and z_α is the upper α percentile point of the standard normal distribution.

There are many defects with the SF test. First, it is clear that L, or equivalently $\bar{\rho}$, is not a suitable test statistic when $m \neq n$. Consider, for example, an extreme case where $m = 1$ and $n = 10$. Then, as summarized by the L statistic, or equivalently $\tilde{\rho}$, a direct averaging of the 10 rank correlation coefficients gives too much weight to the rank vector of the male judge.

Secondly, the test is defined by Schucany and Frawley to discriminate between H_{00} and H_{11} when in fact they state it is meaningless to compare the groups unless each group has an opinion. The hypothesis H_{00} asserts that each group *does not have* an opinion.

Thirdly, we now show (Theorem 1 and Corollary 2) that the distribution of L under H_{00} is the same as the distribution of L under any (Q_1, Q_2) in $H_{01} \cup H_{10}$. Thus, in contrast to its designed intention, the SF test actually can only discriminate between H_{11} and $H_{00} \cup H_{01} \cup H_{10}$, and the latter hypothesis includes cases where the two groups of judges agree and cases where the two groups of judges disagree.

Theorem 1 shows that when one group of judges has no opinion, the distribution of a general class of statistics, including L, does not depend on the opinion of the second group of judges. We call Theorem 1 the indistinguishability theorem.

THEOREM 1. Let $g(s_1, \ldots, s_k; t_1, \ldots, t_k)$ be a function of $2k$ arguments with an invariance property given by

$$g(s_1, \ldots, s_k; t_1, \ldots, t_k) = g(s_{p_1}, \ldots, s_{p_k}; t_{p_1}, \ldots, t_{p_k}), \quad (2.10)$$

-7-

for each permutation $(p_1, \ldots, p_k)$ of $(1, \ldots, k)$. Then the statistic $g(r_{11}, \ldots, r_{1k}; r_{m+1,1}, \ldots, r_{m+1,k})$ is distribution-free under $H_{00} \cup H_{01} \cup H_{10}$.

Proof. Let $(Q_1, Q_2) \in H_{10}$. Then $Q_2 = U$. Define the random permutation $(p_1, \ldots, p_k)$, depending on $(r_{11}, \ldots, r_{1k})$ only, by

$$r_{1,p_j} = j, \quad j=1, \ldots, k. \tag{2.11}$$

Using the invariance property (2.10) we have

$$P_{Q_1,U}\{g(r_{11}, \ldots, r_{1k}; r_{m+1,1}, \ldots, r_{m+1,k}) = g_o\}$$

$$= P_{Q_1,U}\{g(1, \ldots, k; r_{m+1,p_1}, \ldots, r_{m+1,p_k}) = g_o\} \tag{2.12}$$

$$= P_U\{g(1, \ldots, k; r_{m+1,1}, \ldots, r_{m+1,k}) = g_o\}.$$

The last equality above follows since $(p_1, \ldots, p_k)$ is independent of $(r_{m+1,1}, \ldots, r_{m+1,k})$ and the distribution of $(r_{m+1,1}, \ldots, r_{m+1,k})$ is permutation invariant. This proves that the distribution of $g(r_{11}, \ldots, r_{1k}; r_{m+1,1}, \ldots, r_{m+1,k})$ under H_{10} is the same as under H_{00}. The same argument shows that the distribution of $g(r_{11}, \ldots, r_{1k}; r_{m+1,1}, \ldots, r_{m+1,k})$ under H_{01} is the same as under H_{00}. This completes the proof.

COROLLARY 2. The statistic L is distribution-free under $H_{00} \cup H_{01} \cup H_{10}$.

Proof. The function

$$g(s_1, \ldots, s_k; t_1, \ldots, t_k) = \sum_{j=1}^{k} s_j t_j$$

satisfies invariance property (2.10). The proof is completed by noting that the statistic L is of the form

$$L(r_1, \ldots, r_N) = \sum_{i=1}^{m} \sum_{j=m+1}^{N} g(r_{i1}, \ldots, r_{ik}; r_{j1}, \ldots, r_{jk}).$$

In addition to the aforementioned defects of the SF test, its possible usefulness is further seriously weakened by the fact that it is not consistent against a large class of (Q_1, Q_2) pairs in A_{11}. Define the vector of mean rankings of the two groups of judges as follows:

$$\mu = (\mu_1, \ldots, \mu_k), \ \nu = (\nu_1, \ldots, \nu_k), \tag{2.13}$$

where

$$\mu_j = E_{Q_1}(r_{\cdot j}), \ \nu_j = E_{Q_2}(r_{\cdot j}), \ j = 1, \ldots, k, \tag{2.14}$$

and E_{Q_1}, E_{Q_2} denote that the expectation is taken with respect to Q_1, Q_2 respectively. Then $(S_1/m, \ldots, S_k/m)$ and $(T_1/n, \ldots, T_k/n)$ are consistent estimates of μ and ν, respectively. Thus if $(Q_1, Q_2) \ \varepsilon \ A_{11}$ is such that

$$\sum_{j=1}^{k} \mu_j \nu_j - \{k(k+1)^2/4\} < 0,$$

then, under such a (Q_1, Q_2), the statistic $\{L - E_{00}(L)\}/\{var_{00}(L)\}^{\frac{1}{2}}$ will tend to $-\infty$ and the SF test will not lead to the rejection of the SF "null hypothesis" h_{00} and thus the hypothesis of complete accordance will be (erroneously) accepted.

-9-

3. A CONDITIONALLY DISTRIBUTION-FREE TEST

The basic hypothesis testing problem of "agreement" versus "disagreement" between the two groups is, in terms of the hypotheses defined by (2.1) - (2.5), to discriminate between $H = H_{00} \cup H_{11}$ versus $A = H_{01} \cup H_{10} \cup A_{11}$. Since each judge's rank vector can assume only $k!$ values, it appears at first glance that a test based on a multinomial distribution with $k!$ cells could provide a solution to the testing problem. However, since $k!$ is usually large, and many of the $k!$ rankings will not occur in the data, such a test based on the multinomial would not be satisfactory.

We therefore modify the testing problem slightly by restricting the class of alternatives to those (Q_1, Q_2) pairs whose vectors of mean ranks for the k objects are unequal. That is, in the notation of (2.13), we will test the hypothesis

$$H = \{(Q_1, Q_2): Q_1 = Q_2\}, \tag{3.1}$$

versus the alternative

$$A^* = \{(Q_1, Q_2): \mu \neq \nu\}. \tag{3.2}$$

We have thus reduced to problem to that of testing for the equality of the mean vectors in two multivariate populations. After this reduction, we can use a test suggested by Wald and Wolfowitz (1944) (in the context of testing for equality of two mean vectors) for our specific problem of two group agreement.

-10-

If the distributions Q_1, Q_2 were multivariate normal with the same covariance matrix, the appropriate test for equality of mean vectors would be the normal theory test based on the Mahalanobis D^2-distance between the two sample means. Clearly, here Q_1 and Q_2 are not multivariate normal, we thus use the Wald-Wolfowitz (1944) conditionally distribution-free test.

Notice that the covariance matrix of $(r_{.1}, \ldots, r_{.k})$ under any distribution Q on Ω will be singular, since $\sum_1^k r_{.j} = k(k+1)/2$. We will therefore omit the ranking of the kth object and use only the rankings of the first $(k-1)$ objects in computing the Mahalanobis distance. In this we tacitly assume that the covariance matrix of $(r_{.1}, \ldots, r_{.(k-1)})$ under Q is non-singular. Certain obvious modifications will have to be made if this covariance is singular.

Let

$$s_j = S_j/m, \; t_j = T_j/n, \; j = 1, \ldots, k - 1, \qquad (3.3)$$

and let

$$c_{jj'} = \sum_{i=1}^{N} (r_{ij} - \bar{r}_j)(r_{ij'} - \bar{r}_{j'})/(N - 1), \; 1 \le j, j' \le k - 1, \qquad (3.4)$$

where $\bar{r}_j = \sum_{i=1}^{N} r_{ij}/N$, $j = 1, \ldots, k - 1$. Setting $s = (s_1, \ldots, s_{k-1})$, $t = (t_1, \ldots, t_{k-1})$, and C to be the $(k - 1) \times (k - 1)$ matrix of the $c_{jj'}$'s, our proposed test rejects H in favor of A^* if

$$B(r_1, \ldots, r_N) = mnN^{-1}(s - t)C^{-1}(s - t)' \qquad (3.5)$$

-11-

is large. The statistic B is montonically related to the Mahalanobis D^2-statistic. Since B is not distribution-free under H, we turn to a permutation test which is formally described as follows.

Consider the group Π of permutation transformations π that apply to a vector of N rank vectors $(\omega_1, \ldots, \omega_N)$, $\omega_i = (\omega_{11}, \ldots, \omega_{1k}) \epsilon \Omega$, $i = 1, \ldots, N$, as follows:

$$\pi(\omega_1, \ldots, \omega_N) = (\omega_{\pi_1}, \ldots, \omega_{\pi_N}),$$

where $\pi = (\pi_1, \ldots, \pi_N)$ is a permutation of $(1, 2, \ldots, N)$. There are N! transformations in Π. Let $\Pi(\omega_1, \ldots, \omega_N)$ denote the orbit of $(\omega_1, \ldots, \omega_N)$, that is

$$\Pi(\omega_1, \ldots, \omega_N) = \{\pi(\omega_1, \ldots, \omega_N): \pi \epsilon \Pi\}.$$

Under H,

$$P\{(r_1, \ldots, r_N) = (r_1^*, \ldots, r_N^*) | (r_1, \ldots, r_N) \epsilon \Pi(\omega_1, \ldots, \omega_N)\}$$

$$= \begin{cases} (N!)^{-1} & \text{if } (r_1^*, \ldots, r_N^*) \epsilon \Pi(\omega_1, \ldots, \omega_N) \\ \\ 0 & \text{otherwise.} \end{cases}$$

Thus the conditional distribution of $(r_1, \ldots, r_N)$ given that it belongs to the orbit of $(\omega_1, \ldots, \omega_N)$ is distribution-free under H. This conditional distribution is called the permutation distribution.

Define the critical value $B_o(\omega_1, \ldots, \omega_N)$ by the equation

$$P_H\{B(r_1, \ldots, r_N) \geq B_o(\omega_1, \ldots, \omega_N) | (r_1, \ldots, r_N) \epsilon \Pi(\omega_1, \ldots, \omega_N)\} = \alpha.$$

Our α - level permutation test rejects H if

$$B(r_1, \ldots, r_N) \geq B_o(r_1, \ldots, r_N). \qquad (3.6)$$

Since the statistic B is invariant under the m! permutations of the male rank vectors among themselves and invariant under the n! permutations of the female rank vectors among themselves, our proposed test requires the calculation of B, not for each $\pi \in \Pi$, but only for the $M = \binom{N}{m}$ π's corresponding to the possible choices of m rank vectors to serve as the male rank vectors. Thus when $R = (r_1, \ldots, r_N)$ is observed, let $b_1(R) \leq \ldots \leq b_M(R)$ denote the ordered values of $B(\pi(R))$ for these M transformations. When $\alpha = d/M$, our test rejects H in favor of A* if B(R) is one of the d largest b values.

Even though C^{-1}, appearing in (3.5), is unchanged by permutations, the computations of the $\binom{N}{m}$ values of B, when m and n are large, are formidable. In such cases, the following chi-square approximation can be used.

Wald and Wolfowitz (1944) have shown that under H the permutation distribution of B has a limiting chi-square distribution with k-1 degrees of freedom, assuming that the covariance matrix of $(r_{.1} \cdots, r_{.(k-1)})$ under $Q_1 (= Q_2)$ is non-singular. Thus the large sample approximation to the α level test defined by (3.6) is reject H if

$$B \geq \chi^2_{\alpha, k-1} \qquad (3.7)$$

-13-

where $\chi^2_{\alpha,k-1}$ is the upper α percentile point of a chi-square distribution with k-1 degrees of freedom.

Consistency of the permutation test is established as follows. When $(Q_1, Q_2) \epsilon A^*$ and the covariance matrices of $(r_{.1}, \ldots, r_{.(k-1)})$ under Q_1 and Q_2 are non-singular, the results of Wald and Wolfowitz (1944) show that in the permutation distribution, $\sqrt{N} (s - t)$ has a limiting multivariate normal distribution with a mean vector $\mu - \nu$ [where here μ, ν are the corresponding k-1 dimensional versions of (2.13)] which is non-zero. Thus B tends to ∞ and the permutation test based on B is consistent for all such alternatives in A^*.

4. AN EXAMPLE

Sutton (1976) has studied leisure preferences, and attitudes on retirement, of the elderly with the aim of providing leisure programs that meet the needs and goals of those participating. She cites evidence that, in the United States, existing senior programs seem to be geared to fitting clients to activities rather than planning activities with the individual's needs and goals in mind. In a sample of elderly retirees residing in Leon County, Florida, Sutton asked a number of questions designed to determine preferences for selected "activity components." Activity components are elements within activities such as where the activity takes, with whom the activity is done, and the type of leadership preferred during the activity. The data in Table 1 are the responses of m = 14 white females and n = 13 black females, in the age group 70-79 years, to the question: With which sex do you

-14-

prefer to spend your leisure? Each female was asked to rank the
three responses: male(s), female(s), both sexes, scoring 1 for the
most desired or first choice and 3 for the least desired or third
choice.

Table 1. *Preferred companions for leisure time*
activities of elderly females
(data of C. Sutton)

	male(s)	female(s)	both sexes
	3	1	2
	3	2	1
	3	2	1
	3	2	1
	3	2	1
	2	1	3
White Females	3	2	1
	3	1	2
	3	1	2
	3	1	2
	3	2	1
	3	1	2
	3	1	2
	3	1	2
S's:	41	20	23

	3	2	1
	1	2	3
	3	2	1
	2	3	1
	3	2	1
Black Females	2	3	1
	1	3	2
	3	2	1
	2	3	1
	2	3	1
	2	3	1
	3	2	1
	3	2	1
T's:	30	32	16

For these data there is evidence that the white females have an opinion and that the black females have an opinion. Friedman's (1937) χ^2_r statistic (which, except for constants, is equivalent to the Kendall and Babington Smith coefficient W) for white females is 18.4. Referring this value to the chi-square distribution with two degrees of freedom yields a P value less than .001 for the hypothesis of accordance among white females. The corresponding values for the black females are $\chi^2_r = 11.7$, $P \approx .003$.

-16-

We now use the conditionally distribution-free test to see whether the white females and black females agree. From Table 1, (3.3), and (3.4) we obtain

$$(s_1, s_2) = (2.929, 1.429), (t_1, t_2) = (2.308, 2.462),$$

$$\mathbf{C} = \begin{pmatrix} .3960, & -.2593 \\ -.2593, & .5328 \end{pmatrix},$$

$$C^{-1} = \begin{pmatrix} 3.706, & 1.804 \\ 1.804, & 2.755 \end{pmatrix},$$

and from (3.5),

$$B = 13.8.$$

There are $\binom{27}{14} = 20{,}058{,}300$ possible ways to pick 14 of the 27 rank vectors to serve as the rank vectors corresponding to the white females. Of these, only 4178 choices yield B values that are greater than or equal to the observed value of $B = 13.8$. Thus the exact P value for the conditional test is $4178/20{,}058{,}300 = .0002$. This constitutes very strong evidence that the white female retirees have a different opinion than the black female retirees. The same conclusion is reached using the chi-square approximation, to the conditional distribution of B, given in Section 3. Referring $B = 13.8$ to the chi-square distribution with two degrees of freedom yields an approximate P value of .001.

Quite the opposite erroneous conclusion is reached by referring L to its H_{00} distribution as recommended by Schucany and Frawley (1973). We find, from (1.2), (2.8), and (2.9),

$$\frac{L - E_{00}(L)}{\{var_{00}(L)\}^{\frac{1}{2}}} = \frac{2238 - 2184}{\{364\}^{\frac{1}{2}}} = 2.83.$$

The Schucany-Frawley normal deviate of 2.83 gives the incorrect impression that the observed value of L is extremely large, and according to the SF test, this "large" value leads to the acceptance of H_{11}.

REFERENCES

BECKETT, J. (1975). Some properties and applications of a statistic for analyzing concordance of rankings of groups of judges. Ph.D. Dissertation. Southern Methodist University.

BECKETT, J. & SCHUCANY, W.R. (1975). Anaconda: Analysis of concordance of g groups of judges. Social Statistics Section Proceedings of the American Statistical Association. 311-13.

FRIEDMAN, M. (1937). The use of ranks to avoid assumptions of normality implicit in the analysis of variance. J. Am. Statist. Assoc. 32, 675-701.

KENDALL, M.G. (1970). Rank Correlation Methods (Fourth Ed.) London: Griffin.

KENDALL, M.G. & BABINGTON SMITH, B. (1939). The problem of m rankings.
Ann. Math. Statist. 10, 257-87.

LI, L. & SCHUCANY, W.R. (1975). Some properties of a test for concordance
of two groups of rankings. Biometrika 62, 417-23.

SCHUCANY, W.R. & FRAWLEY, W.H. (1973). A rank test for two group
concordance. Psychometrika 38, 249-58.

SUTTON, C. (1976). A study in relationships between selected background
variables of older women and their expressed preferences for selected
activity components. Ph.D. Dissertation. Florida State University.

WALD, A. & WOLFOWITZ, J. (1944). Statistical tests based on permutations
of the observations. Ann. Math. Statist. 15, 358-72.

REPORT DOCUMENTATION PAGE

1. REPORT NUMBERS	2. GOVT. ACCESSION NO.	3. RECIPIENT'S GATALOG NUMBER
USARO-DAA29-76-G-0238 No. 21 AFOSR-76-3109 No. 2 AFOSR-74-2581B No. 68		

4. TITLE	5. TYPE OF REPORT
TESTING FOR AGREEMENT BETWEEN TWO GROUPS OF JUDGES	Technical Report
	6. PERFORMING ORGANIZATION REPORT NO.
	FSU Statistical Report No. M398

7. AUTHOR(s)	8. CONTRACT OR GRANT NUMBER(s)
Myles Hollander and Jayaram Sethuraman	USARO-DAA29-76-G-0238 No. 21 AFOSR-76-3109 No. 2 AFOSR-74-2581B No. 68

9. PERFORMING ORGANIZATION NAME & ADDRESS	10. PROGRAM ELEMENT, PROJECT, TASK AREA AND WORK UNIT NOS.
The Florida State University Department of Statistics Tallahassee, Florida 32306	

11. CONTROLLING OFFICE(s) NAME(s) & ADDRESS(es)	12. REPORT DATE
Air Force Office of Scientific Research Bolling Air Force Base, D.C. 20332	January, 1977
	13. NUMBER OF PAGES
U.S. Army Research Office-Durham P. O. Box 12211 Research Triangle Park, N.C. 27709	19

14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)	15. SECURITY CLASS
	UNCLASSIFIED
	15a. DECLASSIFICATION/DOWNGRADING SCHEDULE

16. DISTRIBUTION STATEMENT (of this Report)

Approved for public release: distribution unlimited.

17. DISTRIBUTION STATEMENT (of the abstract, if different from Report)

18. SUPPLEMENTARY NOTES

19. KEY WORDS

Conditionally distribution-free; Permutation test; Rank correlation.

20. ABSTRACT

The "problem of m rankings", so named by Kendall and studied extensively by Kendall and Babington Smith (1939), Kendall (1970), and others, considers the relationship between the rankings that a group of m judges assigns to a set of k objects. Suppose there are two groups of judges ranking the objects. Given that there is agreement within each group of judges, how can we test for evidence of agreement between the two groups? This question, recently posed to us by Kendall, has been studied by Schucany and Frawley (1973) and Li and Schucany (1975). In this paper we show that the test of agreement proposed by Schucany and Frawley, and further advanced by Li and Schucany, is misleading and does not provide a satisfactory answer to Kendall's question. After pinpointing various defects of the Schucany-Frawley test, we adapt a procedure, proposed by Wald and Wolfowitz (1944) in a slightly different context, to furnish a new test for agreement between two groups of judges.

REPORT DOCUMENTATION PAGE	READ INSTRUCTIONS BEFORE COMPLETING FORM

1. REPORT NUMBER AFOSR - TR - 77 - 0164	2. GOVT ACCESSION NO.	3. RECIPIENT'S CATALOG NUMBER

4. TITLE (and Subtitle) TESTING FOR AGREEMENT BETWEEN TWO GROUPS OF JUDGES	5. TYPE OF REPORT & PERIOD COVERED Interim
	6. PERFORMING ORG. REPORT NUMBER FSU Statistical Rpt No M398

7. AUTHOR(s) Myles Hollander and Jayaram Sethuraman	8. CONTRACT OR GRANT NUMBER(s) AFOSR 76-3109

9. PERFORMING ORGANIZATION NAME AND ADDRESS Florida State University Department of Statistics Tallahassee, Florida 32306	10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS 61102F 2304/A5

11. CONTROLLING OFFICE NAME AND ADDRESS Air Force Office of Scientific Research/NM Bolling AFB, Washington, DC 20332	12. REPORT DATE January 1977
	13. NUMBER OF PAGES 19

14. MONITORING AGENCY NAME & ADDRESS(if different from Controlling Office)	15. SECURITY CLASS. (of this report) UNCLASSIFIED
	15a. DECLASSIFICATION/DOWNGRADING SCHEDULE

16. DISTRIBUTION STATEMENT (of this Report)

Approved for public release; distribution unlimited.

17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)

18. SUPPLEMENTARY NOTES

19. KEY WORDS (Continue on reverse side if necessary and identify by block number)
Conditionally distribution-free; Permutation test; Rank correlation

20. ABSTRACT (Continue on reverse side if necessary and identify by block number)

The "problem of m rankings", so named by Kendall and studied extensively by Kendall and Babington Smith (1939), Kendall (1970), and others, considers the relationship between the rankings that a group of m judges assigns to a set of k objects. Suppose there are two groups of judges ranking the objects. Given that there is agreement within each group of judges, how can we test for evidence of agreement between the two groups? This question, recently posed to us by Kendall, has been

DD FORM 1 JAN 73 1473 EDITION OF 1 NOV 65 IS OBSOLETE UNCLASSIFIED

20 Abstract

studied by Schucany and Frawley (1973) and Li and Schucany (1975). In this paper we show that the test of agreement proposed by Schucany and Frawley, and further advanced by Li and Schucany, is misleading and does not provide a satisfactory answer to Kendall's question. After pinpointing various defects of the Schucany-Frawley test, we adapt a procedure, proposed by Wald and Wolfowitz (1944) in a slightly different context, to furnish a new test for agreement between two groups of judges.