

Testing the Equality of the Means of Three or More Normal Distributions

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Abstract

Suppose we have a ($a \geq 3$) independent random variables which are normally distributed with different variances. We use the method in Pan and Poui (2006) to test the hypothesis that the means of the a random variables are equal. The numerical results in the case when $a = 3$ show that the probabilities of the acceptance regions of the test are fairly close to the target value.