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# LATTICE PATH COMBINATORICS AND A DOMINANCE APPROACH TO THE TWO-SAMPLE PROBLEM 

T. V. NARAYANA, M. SUDHAKARA RAD and G. N. PANOYA

## INTRODUCTION

The theory of domination was initiated by one of the authors (1955 a) independently of Landau (1953) who studied necessary and sufficient conditions for a score structure in tournaments. Dominance theory was developed by several authors, notably G. Kreweras (1965), and a more general definition and theory useful in a large variety of "lattice path" problems is now available. In his study of Smirnov tests, G.P. Steck (1974) has obtained a determinantal expression for rank dominance when the null hypothesis is not true. Uniting the work on dominance of combinatorists and statisticians, competitors to some standard non-parametric tests may be obtained following the suggestion of Narayana (1974) re. statistical inference. We thus obtain a refinement of the Smirnov test for the classical two-sample problem. Tables of dominance profiles of the refinement to the Smirnov test and a new dominance test for Lehmann alternatives are given for levels up to $10 \%$ and $4 \leqslant m, n \leqslant 8$. Some examples and power calculations are also included.

## 1. THE DOMINANCE THEOREM AND ITS SPECIAL CASES.

The following theorem, which can be proved by the same combinatorial technique introduced by Narayana (1955 b) represents the most general form of the dominance theorem.

## Définition

Let $\underline{a}=\left(a_{1}, \ldots, a_{n}\right)$ and $\underline{b}=\left(b_{1}, \ldots, b_{n}\right)$ be two vectors of non-decreasing, non-negative integers satisfying

$$
b_{i} \leqslant a_{i} \quad(1, \ldots, n)
$$

Then vector $\underline{a}$ dominates vector $\underline{b}$, written $\underline{b} \leqslant \underline{a}$

## Theorem (G. Kreweras, 1965)

Let $0 \leqslant b_{1} \leqslant b_{2} \leqslant \ldots \leqslant b_{n}$ and $0 \leqslant a_{1} \leqslant a_{2} \leqslant \ldots \leqslant a_{n}$ be two sets of integers satisfying $b_{i} \leqslant a_{i}$. Let $\underline{s}^{(j)}=\left(s_{l j} \ldots, s_{n j}\right) j=1,2, \ldots$ be a set of vectors satisfying the inequalities

$$
\begin{equation*}
0 \leqslant s_{1 j} \ldots \leqslant s_{n j} ; b_{i} \leqslant s_{i j} \leqslant s_{i, j+1} \leqslant a_{i}(j=1,2, \ldots ; i=1, \ldots, n) \tag{1}
\end{equation*}
$$

If $|(b, a ; r)|$ denotes the number of $r \times n$ matrices $\left[s_{i j}\right]$ satisfying (1), then for $r=1,2, \ldots$

$$
\begin{equation*}
|(b, a ; r)|=\left\|C_{i j}^{(r)}\right\|=\operatorname{det}_{n \times n} C_{i j}^{(r)} \tag{2}
\end{equation*}
$$

where

$$
\begin{equation*}
C_{i j}^{(r)}=\binom{a_{i}-b_{j}+r}{r+j-i}_{+} \quad \text { or } \quad C_{i j}^{(r)}=\binom{a_{n-j+1}-b_{n-i+1}+r}{r+j-i}_{+} \tag{3}
\end{equation*}
$$

and

$$
\binom{Y}{Z}_{+}=\left\{\begin{array}{cl}
\binom{Y}{Z} & \text { if } Y \geqslant Z \\
0 & \text { if } Y<Z \text { or } Z<0
\end{array}\right.
$$

Geometrically, if a particle moves in n-dimensions from the lattice point $\underline{b}=\left(b_{1}, \ldots, b_{n}\right)$ to $\underline{a}=\left(a_{1}, \ldots, a_{n}\right)$ stopping at $r$ intermediate points $s^{(1)}, \ldots, s^{(r)}$ satisfying (1), we count in how many different ways this is possible.

Proof. The proof by induction follows essentially Narayana (1955) and is omitted.
Special Cases $1^{\circ}$ The case $r=1$ was rediscovered by Steck (1969) and an alternative form follows as a special case of Steck (1974).
$2^{\circ}$ When $b=0, r=1$, we have one-sided dominance and a formidable number of papers dealing with this case are available in the literature. The determinant (2) which reduces to

$$
D_{n}=\left|\begin{array}{cccc}
\binom{a_{n}+1}{2} & \binom{a_{n-1}+1}{2} & \ldots . & \binom{a_{1}+1}{n}  \tag{4}\\
1 & \binom{a_{n-1}+1}{1} & \ldots . & \binom{a_{1}+1}{n-1} \\
0 & 1 & \ldots . & \binom{a_{1}+1}{n-2} \\
0 & 0 & & \binom{a_{1}+1}{1}
\end{array}\right|
$$

is important for us in this paper.Given ( $a_{1}, a_{2}, \ldots, a_{n}$ ) a program for evaluat$\operatorname{ing} D_{n}\left(a_{1}, a_{2}, \ldots, a_{n}\right)$ was kindly made available by S. U. Smillie.
$3^{\circ}$ Many other special applications to lattice paths with diagonal steps, ballot problems (see for example [2]0 ara available but we do not discuss them in this paper, although they are relevant for ties in the two-sample problem.

## 2. A DOMINANCE APPROACH TO TESTING

The Smirnov two-sample problem in the continuous case was "discretized" by B.V. Gnedenko (see [1] pp. 70-71) connecting the refined KolmogorovSmirnov theory to the combinatorial theory of lattice paths. Given two independent random samples, say, $x_{1}, x_{2}, \ldots, x_{m}$ from a population with distribution function (df) $F(x)$, and $y_{1}, y_{2}, \ldots, y_{n}$ from a population with (df) $G(x)$, we rank the two samples together and obtain a Gnedenko-path. This is a lattice path from $(0,0)$ to $(m, n)$ whose kth step is one unit horizontally or one unit vertically according as the kth value in the combined ordering is a $x$ or a $y$. Let $h_{j}\left(v_{i}\right)$ be the horizontal (vertical) distance between the $y$-axis ( $x$-axis) and the path (see Fig. 1). If $R_{1}<R_{2}<\ldots<R_{m}$ and $S_{1}<S_{2} \ldots<S_{n}$ denote the ranks (in the combined ordering) of $x^{\prime} s$ and $y^{\prime} s$ then (see also Fig. 1) it can be easily seen that

$$
\left.\begin{array}{c}
R_{i}=v_{i}+i, \quad 1 \leqslant i \leqslant m  \tag{5}\\
S_{j}=h_{j}+j, \quad 1 \leqslant j \leqslant n \\
R_{i} \leqslant r_{i}, \quad 1 \leqslant i \leqslant m \Leftrightarrow S_{j} \geqslant s_{j}, \quad 1 \leqslant j \leqslant n
\end{array}\right\}
$$

where

$$
\left\{r_{1}, \ldots r_{m}\right\} \text { and }\left\{s_{1}, \ldots s_{n}\right\}
$$

are complementary sets in $\{1,2, \ldots m+n\}$. The proof of the last relation in (5) may be found in [12]. Now it is evident that a given path can be described in terms of any one of the integer sets of $R_{i}{ }^{\prime} s, S_{j}^{\prime} s, v_{i}{ }^{\prime} s$ or $h_{j}{ }^{\prime} s$. For convenience we describe a given path by the vector ( $a_{1}, a_{2}, \ldots, a_{n}$ ) where $a_{j}=m-h_{j}, l \leqslant j \leqslant n$. Clearly $0 \leqslant a_{1} \leqslant a_{2} \leqslant \ldots \leqslant a_{n} \leqslant m$ and a path $a$ lies above another path $\underline{b}$ if and only if $\underline{a}$ dominates $\underline{b}$. From (5) it is also clear that rank domination (in terms of ( $R_{1}, \ldots R_{m}$ )) is equivalent to the corresponding path domination. Also, it is worth noting that the set of all $\binom{m+n}{n}$ paths form a distributive lattice with the partial order introduced by the dominance relation. Various other interesting duality relations between lattice paths are available in the literature - the interested reader is referred to a forthcoming monograph by Narayana.

There are several nonparametric tests for testing the null hypothesis $H_{o}: F=G$ under the continuity assumption. We refer to Hájek [3] for an elementary exposition of these tests. Here we propose a new class of tests based on the dominance number $D_{n}$. Consider the set of all $\binom{m+n}{n}$ lattice paths from $(0,0)$ to $(m, n)$ as the sample space. Given any fixed path $a$, the sets of paths of the form $\{\underline{b}: \underline{b} \leqslant \underline{a}\}$ and $\{\underline{b}: \underline{b} \geqslant a\}$ with or without equalities are defined as Gnedenko-Feller (GF) regions. Any test procedure, which uses such regions or unions of such regions either as critical regions or as acceptance regions is defined as a dominance test (D-test). Note that all D-tests are nonparametric since all $\binom{m+n}{n}$ lattice paths are equally likely under $H_{o}$. Also, since path domination is equivalent to rank domination any D-test is also a rank test (not necessarily linear in ranks).

We illustrate a D-test procedure involving one GF region only. For testing $H_{o}: F=G$ against $H_{1}: F>G$, an appropriate D-test consists of the $G F$ critical region defined by $\{b: b \leqslant c\}$. The critical path $c$ willdepend on the level - if $\alpha$ is the level, then the number of paths dominated by $\underline{c}$ should not exceed $\left[\left(\frac{m+n}{n}\right) \alpha\right]$; of course, for any lattice path $\underline{a}$, the number of paths dominated by $\underline{a}$ is equal to $D_{n}$ given by (4). In Table 1 we present $5 \%$ critical paths ( $5 \leqslant m, n \leqslant 10$ ) for the above test procedure. Also presented in Table 1 are the critical values and number of paths for the

Wilcoxon-rank-sum test (U-test) for comparison. It is interesting to note that $U=\sum_{i=1}^{m} R_{i}-\frac{m(m+1)}{2}$ is equal to the area under the path, namely, $a_{1}+a_{2}+\ldots+a_{n}$.

Example 1 (Hájek (1969) p. 70). Two independent random samples of $m=n=10$ are drawn from two normal populations with $\mu_{1}=500, \sigma=100$ and $\mu_{2}=580, \sigma=100$ respectively. The data is given below (the values are rounded off to the nearest integers).

$$
\begin{aligned}
& x^{\prime} s: 458,620,552,327,406,733,430,498,505,558 \\
& y^{\prime} s: 746,599,690,502,425,556,491,642,622,533
\end{aligned}
$$

we shall illustrate both the $U$-test and $D$-test for testing
$H_{o}: \mu_{1}=\mu_{2}$ vs $H_{1}: \mu_{1}<\mu_{2}$. The combined ranking of $x^{\prime} s$ and $y^{\prime} s$ is as follows :

| $x$ | $x$ | $y$ | $x$ | $x$ | $y$ | $x$ | $y$ | $x$ | $y$ |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 327 | 406 | 425 | 430 | 458 | 491 | 498 | 502 | 505 | 533 |
| $x$ | $y$ | $x$ | $y$ | $x$ | $y$ | $y$ | $y$ | $x$ | $y$ |
| 552 | 556 | 558 | 599 | 620 | 622 | 642 | 690 | 733 | 746 |

U-test : $U=86-\frac{m(m+1)}{2}=31$. Since the $5 \%$ point $A_{10}$ (from Table 1) is 27 , we accept $H_{0}$ at $5 \%$ level of significance. In fact it is easy to find that $p(U \leqslant 31)=0.083$ and $p(U<31)=0.072$. Consequently the $U$-test accepts $H_{0}$ at $5 \%$ level of significance irrespective of randomization.

D-test : From Table 1, the $5 \%$ critical vector is 122347788 (shown in Fig. 2) with corresponding $D_{n}$ value 9193. Since the observed Gnedenko path, 111234568, is dominated by the critical vector (see Fig. 2), the null hypothesis is rejected at $5 \%$ level. The actual level attained is $9193 / 184756=0.0497$.

Note : It should be pointed out that critical paths given in Table 1 are not necessarily the best - they are given only for illustrative purpose. However, $D$-tests attain better (or more) levels than the Wilcoxon test since the partial ordering of paths by $D_{n}$ is finer than the partial order introduced by area under the path. The problem of finding the best dominance test for a given problem is open. However, in the following Section we obtain some dominance tests which possess good properties in the case of Lehmann alternatives.


Figure 1


Note : $5 \%$ critical path corresponding to the path 122347788 is shown in Fig. 2 by broken lines - the path represented by solid lines is the observed path 111234568 (initial zeros omitted).

| $(m, n)$ | $5 \%$ <br> of $\binom{m+n}{n}$ | Area of <br> $U$-test $: A_{n}$ | \# of paths <br> with <br> Area $A_{n}$ | Critical <br> path <br> for <br> $D$-test $: \mathcal{c}$ | \# of paths <br> dominated <br> by $\mathcal{\sim}$ |
| :---: | ---: | ---: | ---: | ---: | ---: |
| $(5,5)$ | 12 | 4 | 12 | 1122 | 12 |
| $(6,5)$ | 23 | 5 | 19 | 1223 | 23 |
| $(7,5)$ | 39 | 6 | 29 | 136 | 37 |
| $(8,5)$ | 64 | 8 | 60 | 11244 | 63 |
| $(9,5)$ | 100 | 9 | 83 | 1266 | 100 |
| $(10,5)$ | 150 | 11 | 149 | 11159 | 150 |
| $(6,6)$ | 46 | 7 | 43 | 22233 | 46 |
| $(7,6)$ | 85 | 8 | 63 | 112234 | 85 |
| $(8,6)$ | 150 | 10 | 122 | 11178 | 149 |
| $(9,6)$ | 250 | 12 | 220 | 24446 | 250 |
| $(10,6)$ | 400 | 14 | 374 | 114466 | 395 |
| $(7,7)$ | 171 | 11 | 167 | 124444 | 170 |
| $(8,7)$ | 321 | 13 | 302 | 23348 | 320 |
| $(9,7)$ | 572 | 15 | 519 | 1111578 | 569 |
| $(10,7)$ | 972 | 17 | 854 | 34688 | 965 |
| $(8,8)$ | 643 | 15 | 534 | 334466 | 642 |
| $(9,8)$ | 1215 | 18 | 1127 | 123788 | 1211 |
| $(10,8)$ | 2187 | 20 | 1819 | 1135688 | 2175 |
| $(9,9)$ | 2431 | 21 | 2283 | 13566666 | 2429 |
| $(10,9)$ | 4618 | 24 | 4375 | 12444778 | 4604 |
| $(10,10)$ | 9237 | 27 | 8241 | 122347788 | 9193 |

Note: Initial zeros of paths are omitted for convenience, for example $1122 \equiv 01122$ since the number of elements in the path vector is exactly $n=5$.

## 3. A REFINEMENT OF THE SMIRNOV $D^{+}(m, n)$-test.

Let $F_{m}$ and $G_{n}$ be the sample distribution functions of $x^{\prime} s$ and $y^{\prime} s$ respectively. The Smirnov statistics are defined as

$$
\begin{aligned}
& D^{+}(m, n)=\sup _{x}\left[F_{m}(x)-G_{n}(x)\right], D^{-}(m, n)=\sup _{x}\left[G_{m}(x)-F_{n}(x)\right], \\
& D(m, n)=\max \left\{D^{+}(m, n), D^{-}(m, n)\right\} .
\end{aligned}
$$

In what follows we confine our attention to $D^{+}(m, n)$ which is appropriate for testing $H_{o}: F=G$ against $H_{1}: F(x)>G(x)$ for at least one $x$. The
rejection region for $H_{o}$ against $H_{1}$ is defined by

$$
\begin{equation*}
\left\{\frac{m n}{d} D^{+}(m, n)>s_{\alpha}\right\} \tag{6}
\end{equation*}
$$

where $s_{\alpha}$ depends on the level and $d=(m, n)$, the greatest common divisor of $m$ and $n$. As is well known (see for example [11])

$$
m n D^{+}(m, n)=\sup _{1<i \leqslant m}\left\{(m+n) i-m R_{i}\right\}
$$

so that, we have

$$
\begin{equation*}
\left\{\frac{m n D^{+}(m, n)}{d} \leqslant s_{\alpha}\right\}=\left\{R_{i} \geqslant \frac{i(m+n)-s_{\alpha} d}{m}, 1 \leqslant i \leqslant m\right\} \tag{7}
\end{equation*}
$$

Recalling our remarks that rank domination is equivalent to the corresponding path domination, we see from (6) and (7) that actually the acceptance regions of $D^{+}(m, n)$ test are indeed $G F$ regions and hence $D^{+}$is a dominance test.

Note that for fixed $m, n$ there are only finite number of levels attained by $D^{+}(m, n)$ test and not every path can be a possible boundary path (of the acceptance region) of $D^{+}(m, n)$-test because of the restriction (7). If we can interpose a path in between two Smirnov boundary paths given by (7), then we can define a new dominance test. Let $N^{+}(m, n)$ be the critical region (in the set of all lattice paths) defined by the acceptance regions of $D^{+}(m, n)$ plus the acceptance regions defined by the new boundaries interposed between Smirnov boundaries as above. Suppose two adjacent Smirnov boundaries ( $m, n$ fixed) are given by $\underline{a}^{\prime}=\left(a_{1}^{\prime}, \ldots, a_{n}^{\prime}\right) \leqslant \underline{a}=\left(a_{1}, \ldots, a_{n}\right)$ with $\Sigma a_{i}>\Sigma a_{i}^{\prime}+1$. It immediately follows that there is at least one path sandwiched between $a$ and $a^{\prime}$. Among such intermediate paths we pick say


$$
\left.\begin{array}{c}
\underline{a}^{(o)}<\underline{a}^{(1)}<\ldots<\underline{a}^{(p)}<\underline{a}^{(p+1)}  \tag{8}\\
\sum_{i=1}^{n} a_{i}^{(j)}=\sum_{i=1}^{n} a_{i}^{(j-1)}+1 \text { for } 1 \leqslant j \leqslant p+1
\end{array}\right\}
$$

where we have set $\underline{a}^{(o)}=\underline{a}^{\prime}, \underline{a}^{(p+1)}=\underline{a}$. The interposed paths satisfying (8) together with the Smirnov boundary paths constitute $N^{+}$-boundaries defining a $N^{+}(m, n)$ test. The reason why we insist on (8) is to get nested sets of critical regions. The following proposition shows that the $N^{+}$test always refines the $D^{+}$test when $m=n \geqslant 2$.

Proposition 1 (i) For $m \neq n, N^{+}(m, n)$ can be obtained from $N^{+}(n, m)$ by duality. (ii) For $n \geqslant 2, N^{+}(n, n)$ is a true refinement of $D^{+}(n, n)$. (We
conjecture $N^{+}(m, n)$ is a true refinement of $D^{+}(m, n)$ if and only if $d=(m, n)>1$, otherwise $D^{+}, N^{+}$coincide.)

The duality referred to in the proposition is as follows: If ( $a_{1}, \ldots, a_{n}$ ) is in $N^{+}(m, n)$ then the dual path in $N^{+}(n, m)$, for $m \neq n$, consists of $n-a_{n} 0^{\prime} s, a_{n}-a_{n-1} l^{\prime} s, \ldots, a_{1}-0 m^{\prime} s$. For example $0011 \in N^{+}(4,3)$; the dual path in $N^{+}(3,4)$ is ( 002 ). As seen from part (ii), any $N^{+}$-test refines the $D^{+}$-test ; however such a refinement is not generally unique - the choice of refinement will depend on the alternative. We present in Table 2 a $N^{+}$-test procedure suitable for Lehmann alternatives. It should also be pointed out that similar refinements for $D^{-}(m, n)$ and $D^{+}(m, n)$ procedures can be constructed as above - but we will not do this here. Power considerations are postponed to Section 4.

## 4. DOMINANCE TESTS AGAINST LEHMANN ALTERNATIVES.

Alternatives of the type $G(x)=F^{k}(x)$ with $k \geqslant 2$ integral are known as Lehmann alternatives (following Lehmann (1953)) and they are found to be appropriate in some biological and other problems as noted by Shorack (1967). For any fixed value of $k$, Lehmann has in principle described uniformly most powerful (UMP) tests for testing $F=G$ against $G=F^{k}$, but they are tedious from the application point of view even for $k=2$. Here we remark that by using Lehmann (1953) equation (4.5) it is easily seen that if $\underline{a}$ dominates $b, L_{k}(b) \geqslant L_{k}(a)$, where $L_{k}$ is the probability of a path when $G=F^{k}$ is true. It immediately follows that every UMP critical region is a union of a finite number of GF regions. Hence it is possible to approximate UMP tests with GF critical regions. As it is fairly easy to make power calculations when a small number of $G F$ regions is involved, we propose a test $D L_{k}$ (2) for the case $k=2$ and compare its power with the powers of Wilcoxon and other tests. The feature of $D L_{k}(2)$ which is attractive is that at most two $G F$ regions are involved in the critical region and it can be considered as an approximation to the UMP test. We describe below the method of construction of $D L_{2}$ (2) ; this method can be extended for $k>2$ as well, but we shall not give the details here as asymptotic properties are being studied.

To define $D L_{2}$ (2) we start off with the two nested sequences of paths, where each path consists of $n$ elements ;

Table 2
$N^{+}$-boundaries (of acceptance region) with number of paths in the critical region

| Boundaries |  | \# [ $\left.N^{+}(n, n)\right]$ |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $N^{+}(n, n) n$ | 3 | 4 | 5 | 6 | 7 | 8 | 9 | 10 |
| 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |
| 2* | 4 | 5 | 6 | 7 | 8 | 9 | 10 | 11 |
| 12 | 6 | 8 | 10 | 12 | 14 | 16 | 18 | 20 |
| 13* | 11 | 17 | 24 | 32 | 41 | 51 | 62 | 74 |
| 23* | 13 | 23 | 36 | 52 | 71 | 93 | 118 | 146 |
| 123 | 15 | 28 | 45 | 66 | 91 | 120 | 153 | 190 |
| 124* |  |  |  | 114 | 166 | 230 | 307 | 398 |
| 134* |  |  |  | 156 | 246 | 365 | 517 | 706 |
| 234* |  |  |  | 192 | 316 | 485 | 706 | 986 |
| 1234 |  |  |  | 220 | 364 | 560 | 816 | 1140 |
| 1235* |  |  |  |  |  | 835 | 1245 | 1777 |
| 1245* |  |  |  |  |  | 1135 | 1795 | 2701 |
| 1345* |  |  |  |  |  | 1415 | 2335 | 3646 |
| 2345* |  |  |  |  |  | 1655 | 2785 | 4416 |
| 12345 |  |  |  |  |  | 1820 | 3060 | 4845 |
| 12346* |  |  |  |  |  |  | 4061 | 6483 |
| 12356* |  |  |  |  |  |  | 5161 | 8628 |
| 12456* |  |  |  |  |  |  | 6211 | 10828 |
| 13456* |  |  |  |  |  |  | 7171 | 12853 |
| 23456* |  |  |  |  |  |  | 7996 | 14503 |
| 123456 |  |  |  |  |  |  | 8568 | 15504 |
| 123457* |  |  |  |  |  |  |  | 19144 |
| 123467* |  |  |  |  |  |  |  | 23148 |
| 123567* |  |  |  |  |  |  |  | 26998 |
| 124567* |  |  |  |  |  |  |  | 30598 |
| 134567* |  |  |  |  |  |  |  | 33898 |
| 234567* |  |  |  |  |  |  |  | 36758 |
| 1234567 |  |  |  |  |  |  |  | 38760 |
| Total paths | 20 | 70 | 252 | 924 | 3432 | 12870 | 48620 | 184756 |

Note: Starred paths are the interposed boundaries.

Table 2. (contd.)

|  | \# $N^{+}(m, n)$ |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| of $N^{+}(m, n)$ | $\begin{aligned} m & =5 \\ n & =4 \end{aligned}$ | $\begin{aligned} m & =6 \\ n & =5 \end{aligned}$ | $m=7$ $n=4$ | $m=7$ $n=5$ | $\begin{aligned} m & =7 \\ n & =6 \end{aligned}$ | $\begin{aligned} & m=8 \\ & n=5 \end{aligned}$ | $\begin{aligned} & m=8 \\ & n=7 \end{aligned}$ |
| 1 | 1 | 1 | 1 | 1 | 1 | 1 | 1 |
| 2 | 5 | 6 | 5 | 6 | 7 | 6 | 8 |
| 12 | 9 | 11 | 11 | 12 | 13 | 13 | 15 |
| 13 | 18 | 25 | 20 | 26 | 33 | 27 | 42 |
| 23 | 27 | 41 | 35 | 46 | 58 | 51 | 78 |
| 24 |  | - | 51 | - | - | 81 | - |
| 123 |  | 55 | - | 66 | 78 | - | 105 |
| 124 |  | 83 | 69 | 94 | 126 | 106 | 180 |
| 134 |  |  |  | 130 | 182 | 151 | 280 |
| 135 |  |  |  |  | -- | 204 | - |
| 234 |  |  |  |  | 238 |  | 380 |
| 235 |  |  |  |  |  |  | - |
| 1234 |  |  |  |  |  |  | 455 |
| 1235 |  |  |  |  |  |  | 620 |
| 1245 |  |  |  |  |  |  | 812 |
| 1345 |  |  |  |  |  |  | 1008 |
| Total paths | 126 | 462 | 330 | 792 | 1716 | 1287 | 6435 |


| $m=6 \quad n=4$ |  | $m=6 \quad n=8$ |  | $m=8 \quad n=4$ |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| Boundaries | \# paths | Boundaries | \# paths | Boundaries | \# paths |
| 1 | 1 | 1 | 1 | 1 | 1 |
| 2 | 5 | 2 | 7 | 2 | 5 |
| 12 | 10 | 12 | 14 | $3^{*}$ | 15 |
| 13 | 19 | 13 | 34 | 13 | 21 |
| 23 | 31 | 23 | 64 | $14^{*}$ | 40 |
| $24^{*}$ | 47 | 123 | 91 | 24 | 55 |
|  |  | 124 | 139 | $25^{*}$ | 86 |
|  |  | 134 | 209 |  |  |
|  |  | 234 | 289 |  |  |
|  |  | $235^{*}$ | 384 |  |  |
|  |  | 1235 | 454 |  |  |
| Total paths | 210 | Total paths | 3003 | Total paths | 495 |

$$
\begin{aligned}
& 0 \ldots 01,0 \ldots 011, \ldots \ldots, 01 \ldots 1,1 \ldots 1 \\
& 0 \ldots 02,0 \ldots 012, \ldots \ldots, 01 \ldots 12,01 \ldots 13\left(Q_{1}\right)
\end{aligned}
$$

For $i \geqslant 1$ define $P_{i+1}, Q_{i+1}$ recursively by

$$
P_{i+1}=P_{i}+1 \ldots 1, \quad Q_{i+1}=Q_{i}+1 \ldots 1
$$

and let

$$
P=\left(P_{1}, P_{2}, \ldots\right)=\left(p_{1}, p_{2}, \ldots\right)
$$

where $p_{1}, p_{2}, \ldots$, are the individual paths in $P_{1}, P_{2}, \ldots$, in that order ; similarly $Q=\left(Q_{1}, Q_{2}, \ldots\right)=\left(q_{1}, q_{2} \ldots\right)$. Then the $G F$ regions of $D L_{2}$ (2) are defined by

$$
0 \ldots 0,0 \ldots 01,0 \ldots 011, q_{i} \cup p_{i_{j}} \quad \text { for } \quad i \geqslant 1
$$

where $p_{i j}$ is the element of $P_{i}$ which satisfies

$$
L_{2}\left(p_{i j}\right) \geqslant L_{2}\left(q_{i}\right) \text { and } L_{2}\left(p_{i j+1}\right)<L_{2}\left(q_{i}\right) .
$$

In Table 3 the dominance profile of $D L_{2}$ (2) only for $m=n=6$ is presented ; complete tables for $4 \leqslant m, n \leqslant 8$ are available with the authors. We close this paper with some power comparisons.

Power Comparisons : For Lehmann alternatives the exact powers of GF regions can be computed by using a closed formula, recently obtained by Steck [12]. Using Shorack [10] we have made randomized power comparisons between the Wilcoxon and $D L_{2}$ (2) tests (under Lehmann alternatives) for $4 \leqslant m, n \leqslant 8$. It is found that $D L_{2}(2)$ is slightly uniformly better than the Wilcoxon test and the power increase ranged from $1 \%$ to $5 \%$. Some examples are given for illustration :

Wilcoxon $\quad D L_{2}(2)$

| $m=n=6$ | .3796 | .3999 |  |
| :--- | :--- | :--- | :--- |
| $m=n=8$ | .4451 | .4664 |  |
| $m=8, \quad n=5$ | .3816 | .3911 | $(\alpha=.1$ in all cases $)$ |

In the case of refined Smirnov test power comparisons showed that the $N^{+}$-test is uniformly better than the Smirnov test ( $D^{+}$-test) at the usual levels of significance for $3 \leqslant m \leqslant n \leqslant 10$. In Table 4 the randomized powers of $D^{+}$and $N^{+}$tests are presented for $3 \leqslant m \leqslant n \leqslant 10$. The power increase is about $10 \%$.

Table 3
Dominance profile of $D L_{2}$ (2) for $m=n=6$

| GF Region | Level |
| :---: | :---: |
| 0 | 1 |
| 1 | 2 |
| 11 | 3 |
| $11 \cup 2$ | 4 |
| $1111 \cup 12$ | 7 |
| $11111 \cup 112$ | 9 |
| $111111 \cup 1112$ | 11 |
| $11111 \cup 11112$ | 12 |
| $111122 \cup 11113$ | 23 |
| $111122 \cup 111113$ | 24 |
| $112222 \cup 111123$ | 36 |
| $122222 \cup 111223$ | 42 |
| $222222 \cup 112223$ | 46 |
| $222222 \cup 122223$ | 48 |
| $222233 \cup 122224$ | 84 |
| $222333 \cup 222224$ | 95 |

## Table 4

Randomized power of Smirnov and refined Smirnov tests against Lehmann alternatives $G=F^{k}, k=2,3$.

| Level of Significance | $M=3 \quad N=3$ |  |  |  | $M=4 N=4$ |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | $k=2$ |  | $k=3$ |  | $k=2$ |  | $k=3$ |  |
|  | $D^{+}$ | $N^{+}$ | $D^{+}$ | $N^{+}$ | $D^{+}$ | $N^{+}$ | $D^{+}$ | $N^{+}$ |
| . 01 | - | - | - | - | - | - | - | - |
| . 05 | - | - | - | - | . 15834 | . 17708 | . 26029 | . 29969 |
| . 10 | . 23382 | . 2500 | . 3409 | . 36817 | . 28664 | . 29663 | . 43779 | . 4588 |
|  | $M=5 N=5$ |  |  |  | $M=6 N=6$ |  |  |  |
| . 01 | . 05262 | . 05758 | . 11103 | . 12402 | . 06763 | . 07222 | . 15353 | . 16833 |
| . 05 | . 19409 | . 20250 | . 34082 | . 35604 | . 21404 | . 23620 | . 37901 | . 42681 |
| . 10 | . 30213 | . 34578 | . 46642 | . 54501 | . 33996 | . 3672 | . 53739 | . 57943 |
|  | $M=7 N=7$ |  |  |  | $M=8 N=8$ |  |  |  |
| . 01 | . 07397 | . 08693 | . 17261 | . 20965 | . 09191 | . 09381 | . 22650 | . 23126 |
| . 05 | . 23359 | . 27002 | . 42219 | . 49382 | . 26759 | . 27946 | . 49170 | . 51196 |
| . 10 | . 38174 | . 38952 | . 60548 | . 61869 | . 39471 | . 43255 | . 62499 | . 70166 |
|  | $M=9 \quad N=9$ |  |  |  | $M=10 \quad N=10$ |  |  |  |
| . 01 | . 09776 | . 11275 | . 24141 | . 28464 | . 10970 | . 12848 | . 27796 | . 32975 |
| . 05 | . 28622 | . 30805 | . 52405 | . 56455 | . 30277 | . 34057 | . 55592 | . 61982 |
| . 10 | . 42054 | . 46543 | . 66701 | . 72818 | . 45478 | . 48454 | . 71714 | . 75444 |

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