

RANK ORDER STATISTICS FOR UNEQUAL SAMPLES

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1. Introduction and Relevant Statistics

Suppose $F_n(x)$ and $G_n(x)$ are the empirical distribution functions of two independent samples (x_1, x_2, \dots, x_n) and (y_1, y_2, \dots, y_n) drawn respectively from populations with continuous distribution functions $F(x)$ and $G(x)$. Employing complicated methods Smirnov derived in 1939 the probability distribution of the statistic

$$D_{n,n}^+ = \sup_x [F_n(x) - G_n(x)]$$

under the null hypothesis $F(x) \equiv G(x)$. Gnedenko and Korolyuk found the probability distribution of $D_{n,n}^+$ by using the random walk model or the geometric theory of paths. In 1960 Reimann and Vincze [2] considered the case of two unequal samples and derived the distribution of the statistic

$$D_{m,n}^+ = \sup_x [m F_m(x) - n G_n(x)]$$

under the same null hypothesis. For equal sample sizes, Suján [3] obtained in 1971 the joint distribution of $D_{n,n}^+$ and $R_{n,n}$, the total number of runs of x 's and y 's. Here we obtain in generalization of her results the joint probability distribution of the rank order statistics $D_{m,n}^+$ and $R_{m,n}$ by using combinatorial methods.

Given two samples (x_1, x_2, \dots, x_m) and (y_1, y_2, \dots, y_n) of sizes m and n ($n \leq m$) with observations in ascending order of magnitude we pool them and associate a random variable θ_i with the i th observation such that

$$\theta_i = \begin{cases} +1, & \text{if the } i\text{th observation is an } x \\ -1, & \text{if the } i\text{th observation is a } y \end{cases}$$

Define $S_0 \equiv 0$ and $S_i \equiv \theta_1 + \theta_2 + \dots + \theta_i$.

If the points (i, S_i) are joined one with the next by straight segments, we obtain a graphical representation of the sequence $\{S_i\}$. Denoting by $R_{m,n}$ the total number of runs of $(+1)$'s and (-1) 's, our object is to determine

$$P \{D_{m,n}^+ \leq t, R_{m,n} = \rho\}; \quad t \geq m - n, \quad 2 \leq \rho \leq 2n + 1 \quad (1)$$

$$\text{Now } D_{m,n}^+ \leq t, \quad \text{if } \max_{1 \leq i \leq m+n} S_i \leq t.$$

Hence (1) is the same as

$$P \left\{ \max_{1 \leq i \leq m+n} S_i \leq t, R_{m,n} = \rho \right\}; \quad t \geq m - n, \quad 2 \leq \rho \leq 2n + 1 \quad (2)$$

2. Joint Distribution of $D_{m,n}^+$ and $R_{m,n}$

Theorem 1. For $t \geq m - n \geq 0$, $1 \leq r \leq n$

$$\begin{aligned} \binom{m+n}{m} P \{D_{m,n}^+ \leq t, R_{m,n} = 2r\} &= 2 \binom{m-1}{r-1} \binom{n-1}{r-1} \\ &- \binom{m-t-1}{r-1} \binom{n+t-1}{r-1} - \binom{m-t-1}{r} \binom{n+t-1}{r-2} \end{aligned} \quad (3a)$$

and for $t \geq m - n \geq 0$, $1 \leq r \leq n - 1$,

$$\binom{m+n}{m} P \{D_{m,n}^+ \leq t, R_{m,n} = 2r+1\} = \binom{m-1}{r} \binom{n-1}{r-1} + \binom{m-1}{r-1} \binom{n-1}{r} - 2 \binom{m-t-1}{r} \binom{n+t-1}{r-1} \quad (3b)$$

Proof. PART I. First let $R_{m,n} = 2r$

The total number of runs in a path being $2r$, there are r runs* each of $(+1)$'s and (-1) 's and the number of admissible paths is

$$2 \binom{m-1}{r-1} \binom{n-1}{r-1} \quad (4)$$

the factor 2 accounting for the two possibilities that the first run is one of $(+1)$'s or of (-1) 's. From this we have to subtract the number of paths which violate the condition $\max S_i \leq t$. Now two cases arise:

Case 1. The path with $\max S_i > t$ starts with a positive run and ends with a negative one.

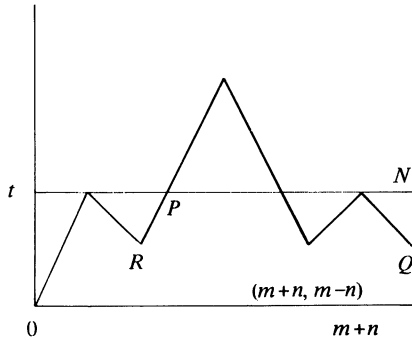


Fig. 1a

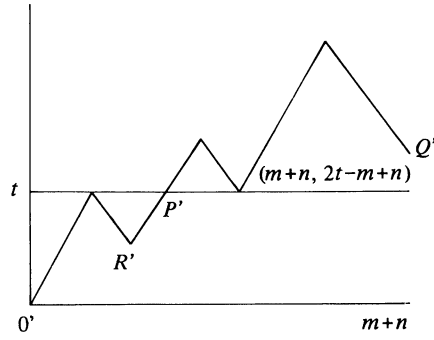


Fig. 1b

* We shall find it convenient to call a run of $(+1)$'s a positive run and a run of (-1) 's a negative run, and to abbreviate the phrase 'Number of positive (negative) runs in a path OP' ' by $\rho_p(OP)$ and $\rho_n(OP)$.

For a path OQ belonging to this category, let P be the first crossing point with the line $y = t$. Applying the operation* α on OP and φ on PQ , we get the path $O'Q'$ (Fig. 1b). Symbolically,

$$O'Q' = \alpha(OP) + \varphi(PQ)$$

Now the characteristic of the segment PQ is that it starts with a $+1$ and ends with a -1 . Hence the φ -operation applied on PQ yields the segment $P'Q'$, again starting with a $+1$ and ending with a -1 . Also $\rho_p(PQ) = \rho_n(PQ)$ and the positive runs in PQ correspond to negative runs in $P'Q'$ and viceversa; hence runs of the two kinds are equal in number in $P'Q'$ as well, with the first run in $P'Q'$ (corresponding to the last one in PQ) becoming a positive run. Also the last runs RP in OP and $R'P'$ in $O'P'$ are positive runs as each one leads to the line $y = t$ from below. Thus both in PQ and $P'Q'$ the first run is in continuation of a positive run and

$$\rho_p(O'Q') = \rho_p(OQ) = \rho_n(O'Q') = \rho_n(OQ)$$

Q is the point $(m + n, m - n)$ and the β -operation on PQ (viz. reflection in $PN : y = t$) transfers Q to Q' $(m + n, 2t - m + n)$. A further γ -operation on it leaves the end points undisplaced. Hence the $\beta * \gamma \equiv \varphi$ -operation on PQ while retaining P as an end point brings the other end point to the position $Q'(m + n, 2t - m + n)$, so that there result $(n + t)$ positive and $(m - t)$ negative steps in $O'Q'$. Thus each one of the paths violating the condition $\max S_i \leq t$ corresponds to one having $(n + t)$ positive and $(m - t)$ negative steps as also r positive and r negative runs. Hence** the total number of paths of this type is

$$\binom{n + t - 1}{r - 1} \binom{m - t - 1}{r - 1} \quad (5)$$

* The operations α, β, γ have been defined by Kanwar Sen [1]. The φ -operation (equivalent to $\beta * \gamma$) is a new one, transforming the path $(\theta_1, \theta_2, \dots, \theta_n)$ into the path $(-\theta_n, -\theta_{n-1}, \dots, -\theta_1)$.

** The 1-1 correspondence between the sets of paths here and et seq can be easily demonstrated.

Case 2. The path with $\max S_i > t$ starts with a negative run and ends with a positive one.

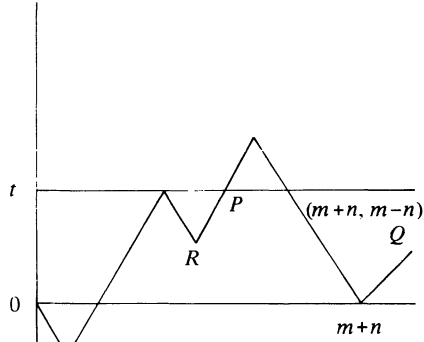


Fig. 2 a

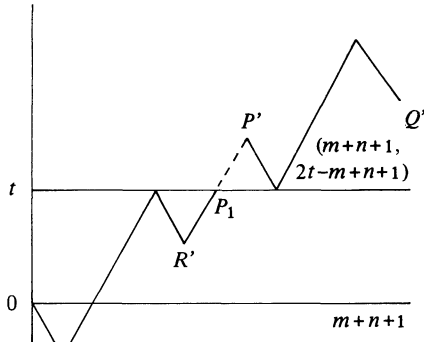


Fig. 2 b

For such a path OQ (Fig. 2a), let P be the first crossing point with the line $y = t$. Since the last run in PQ is a positive one, the φ -operation transforms it into a segment beginning with a negative run at P ; consequently P loses its identity as the first crossing point and a 1-1 correspondence cannot be set up. However, if we adjoin a unit positive segment P_1P' at P_1 (Fig. 2b) and join $\varphi(PQ)$ at P' , the identity of P_1 as the point of first crossing is maintained and the unit segment P_1P' is followed by a negative run corresponding to the last positive run in OQ . The segment OR , R being the initial point of the run passing through P , starts as well as ends with a negative run. Hence

$$\rho_n(OR) = \rho_p(OR) + 1 = s, \text{ say}$$

Now

$$\rho_p(OQ) = \rho_n(OQ) = r$$

hence

$$\rho_p(RQ) = r - s + 1 = \rho_n(RQ) + 1$$

Further $O'R'$ is the same as OR , $R'P'$ consists of one positive run and for $P'Q' \equiv \varphi(PQ)$.

$$\rho_p(P'Q') = \rho_n(RQ) \text{ and } \rho_n(P'Q') = \rho_p(RQ)$$

hence

$$\rho_p(O'Q') = r = \rho_n(O'Q') - 1$$

The number of runs is exhibited in the first three columns of the table below:

Table 1

Segment	$R_{m,n} = 2r$		$R_{m,n} = 2r + 1$	
	Positive runs	Negative runs	Positive runs	Negative runs
OQ	r	r	$r + 1$	r
$OR \equiv O'R'$	$s - 1$	s	s	s
RQ	$r - s + 1$	$r - s$	$r - s + 1$	$r - s$
$R'P'$	1	0	1	0
$P'Q' \equiv \varphi(PQ)$	$r - s$	$r - s + 1$	$r - s$	$r - s + 1$
$O'Q'$	r	$r + 1$	$r + 1$	$r + 1$

This case differs from Case 1 in the addition of a unit positive segment P_1P' . Hence the terminal point is $Q'(m + n + 1, 2t - m + n + 1)$ and $O'Q'$ comprises $n + t + 1$ positive and $m - t$ negative steps and

$$\rho_p(O'Q') = r = \rho_n(O'Q') - 1$$

consequently the total number of such paths is

$$\binom{n+t}{r-1} \binom{m-t-1}{r} \quad (6)$$

But a path like $O'Q'$ has the segment P_1P' only of unit length; hence from (6) we have to subtract the number of paths which lead

from P_1 to Q' beginning with two or more positive steps. On taking away the first unit segment P_1P' from such a path, we are left with a similar path beginning with a positive run of one or more steps and their number, obtained from (6) on replacing n by $n - 1$, is

$$\binom{n+t-1}{r-1} \binom{m-t-1}{r} \quad (7)$$

Thus the required number of paths violating the condition $\max S_i \leq t$, starting with a negative run and ending with a positive run, is

$$\left[\binom{n+t}{r-1} - \binom{n+t-1}{r-1} \right] \binom{m-t-1}{r} = \binom{n+t-1}{r-2} \binom{m-t-1}{r} \quad (8)$$

Combining the results (2), (4), (5) and (8) and noting that with m positive and n negative steps the total number of possible paths is $\binom{m+n}{m}$, we prove (3a), generalizing the result obtained by Suján [3] for the case $m = n$.

PART II. Let $R_{m,n} = 2r + 1$

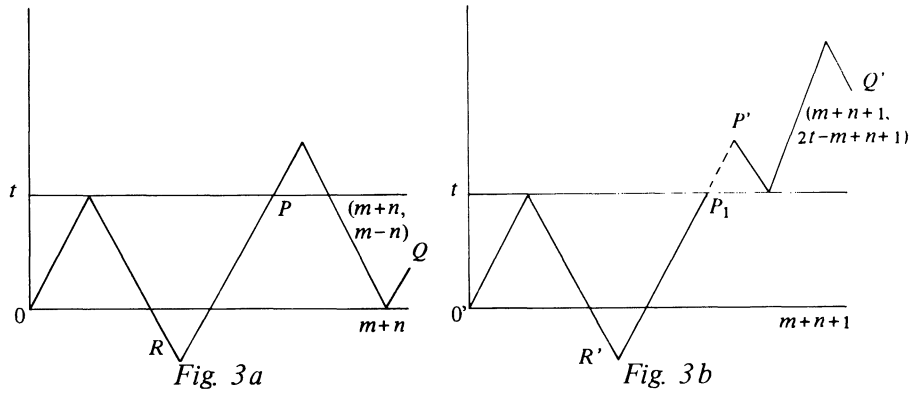
Now each path has $r + 1$ runs of one type and r runs of the other, hence the number of such paths is

$$\binom{m-1}{r} \binom{n-1}{r-1} + \binom{m-1}{r-1} \binom{n-1}{r} \quad (9)$$

From this we have to subtract the number of paths which violate the condition $\max S_i \leq t$. Now two cases arise:

Case 3. A path with $\max S_i > t$ has $r + 1$ positive and r negative runs.

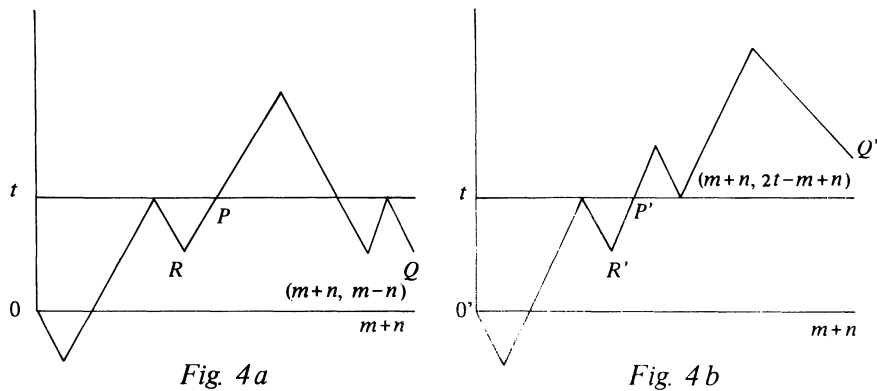
The numbers of positive and negative runs in the various segments after the interposition of a unit positive segment P_1P' (fig. 3a) are



exhibited in the last two columns of Table 1. The terminal point is $Q'(m+n+1, 2t-m+n+1)$ and $O'Q'$ consists of $n+t+1$ positive and $m-t$ negative steps; also $\rho_n(O'Q') = \rho_p(O'Q') = r+1$. Consequently as in Case 2 the number of possible paths now is

$$\begin{aligned} \binom{n+t}{r} \binom{m-t-1}{r} - \binom{n+t-1}{r} \binom{m-t-1}{r} &= \\ &= \binom{n+t-1}{r-1} \binom{m-t-1}{r} \end{aligned} \quad (10)$$

Case 4. A path with $\max S_i > t$ has r positive and $r+1$ negative runs which is one more than in Case 1.



Proceeding as in Case 1, each path violating the condition \max

$S_i \leq t$ is seen to contain $n + t$ positive and $m - t$ negative steps, as also r positive and $r + 1$ negative runs. Hence their number is

$$\binom{n+t-1}{r-1} \binom{m-t-1}{r} \quad (11)$$

Combining the results (9), (10) and (11), we prove (3b), generalizing Suján's another result.

3. Limiting Distribution

Theorem 2. If g, u, y be some fixed finite constants, $m = N + g\sqrt{N} + 0(1)$ and $n = N - g\sqrt{N} + 0(1)$, then*

$$\begin{aligned} \lim_{N \rightarrow \infty} P\{D_{m,n}^+ \leq (g-y)\sqrt{N}, R_{m,n} \leq N + u\sqrt{N}\} = \\ = \frac{1}{\sqrt{\pi}} (1 - e^{g^2-y^2}) \int_{-\infty}^u e^{-x^2} dx \end{aligned} \quad (11a)$$

Proof. If a, g, h, k, w, x denote finite constants, N denotes a large number and $0 < x < 1$, then using Stirling's asymptotic formula:

* To show that $g^2 \leq y^2$, we see that the terminal point of the path is $(m+n, m-n)$. Hence

$$\text{max. ordinate of the path} \equiv D_{m,n}^+ \geq m - n \geq 0$$

by hypothesis of Th. 1. Thus the condition $D_{m,n}^+ \leq (g-y)N^{1/2}$ is meaningful for $g-y \geq 0$. Also from (11a) and (1),

$$(g-y)N^{1/2} = t \text{ has to be } \geq m - n = 2gN^{1/2} + 0(1),$$

by hypothesis of Th. 2,

$$\text{i.e.} \quad g-y \geq 2g, \text{ or } g+y \leq 0$$

Also $g-y \geq 0$, as shown above; hence the result.

$$n! = \sqrt{2\pi} n^{n+1/2} e^{-n} [1 + O(1/n)]$$

it is found that for large N ,

$$\begin{aligned} & (aN + wN^x + g)! / [\sqrt{2\pi} (aN)^{aN + wN^x + g + 1/2}] = \\ & = \exp[-(aN + wN^x + g) + \\ & \quad + (aN + wN^x + g + \frac{1}{2}) \log\{1 + (wN^x + g)/(aN)\}] [1 + O(N^{-1/2})] \\ & = \exp\left[-aN + \left(wN^x + g + \frac{1}{2}\right) \left(\frac{wN^x + g}{aN}\right) + \left(aN + wN^x + g + \frac{1}{2}\right) \times \right. \\ & \quad \times \left. \left\{ -\frac{w^2 N^{2x} + 2wgN^x}{2a^2 N^2} + \frac{w^3 N^{3x}}{3a^3 N^3} + O\left(\frac{1}{N^2}\right) + O\left(\frac{1}{N^{3-2x}}\right) \right\} \right] \times \\ & \quad \times \left[1 + O\left(\frac{1}{\sqrt{N}}\right) \right] = \\ & = \exp[-aN + (w^2/2a)N^{2x-1} + O(N^{x-1}) + O(N^{3x-2}) + O(N^{-1/2})] \\ & = \exp[-aN + (w^2/2a)N^{2x-1}] [1 + O(1) + O(N^{2x-1})] \end{aligned}$$

whence

$$\begin{aligned} & \left(\frac{N + g\sqrt{N} + k}{\frac{1}{2}N + wN^x + h} \right) = \frac{2^{N+g\sqrt{N}+k+1/2}}{\sqrt{\pi N}} \times \\ & \quad \times \exp\left[-\frac{1}{2}g^2 - 2w^2 N^{2x-1} + 2wgN^{x-1/2}\right] \times \\ & \quad \times \{1 + O(1) + O(N^{2x-1})\} \end{aligned}$$

When $x > 1/2$, this as $N \rightarrow \infty$ diminishes like $\exp(-2w^2 N^{2x-1})$. When $x \leq 1/2$, the exponent [] is $O(1)$ and the number $O(N^x)$ of combinatorial expressions which are of the same order of magnitude is largest when $x = 1/2$. Hence we take $x = 1/2$.

For large N and finite $a, f, k, (a > 0)$

$$(aN + f\sqrt{N} + k)! / [\sqrt{2\pi} (aN)^{aN + f\sqrt{N} + k + 1/2}] =$$

$$\begin{aligned}
&= \exp \left[-(aN + f\sqrt{N} + k) + aN + f\sqrt{N} + k + \frac{1}{2} \right] \times \\
&\times \left\{ \frac{f\sqrt{N} + k}{aN} - \frac{f^2N + 2fk\sqrt{N}}{2a^2N^2} + \frac{f^3}{3a^3N^{3/2}} + o\left(\frac{1}{N^2}\right) \right\} = \\
&= \exp \left[-aN + \frac{f^2}{2a} + \frac{f}{a\sqrt{N}} \left(k + \frac{1}{2} - \frac{f^2}{6a} \right) + o\left(\frac{1}{N}\right) \right]
\end{aligned}$$

We thus have for ready reference the following asymptotic behaviour:

For large N and finite g, h, k, w

$$\begin{aligned}
&\left(\frac{N + g\sqrt{N} + k}{\frac{1}{2}N + w\sqrt{N} + h} \right) / [2^{N+g\sqrt{N}+k} \sqrt{2/\pi N}] = \\
&= \exp \left[\frac{1}{2}g^2 - w^2 - (g-w)^2 + \frac{1}{\sqrt{N}} \left\{ gk + \frac{1}{2}g - \frac{1}{6}g^3 - \right. \right. \\
&\quad \left. \left. - 2wh - w + \frac{2}{3}w^3 - 2(g-w) \left(k - h + \frac{1}{2} \right) + \frac{2}{3}(g-w)^3 \right\} + \right. \\
&\quad \left. + o\left(\frac{1}{N}\right) \right] = \exp - \frac{1}{2} [(g-2w)^2 - N^{-1/2} \{2(g-2w)(2h-k) - \\
&\quad - g + g(g-2w)^2\}] \{1 + o(1/N)\}
\end{aligned}$$

We now investigate the asymptotic behaviour of

$$\begin{aligned}
P_1 = &\left[2 \binom{m-1}{r-1} \binom{n-1}{r-1} - \binom{m-t-1}{r-1} \binom{n+t-1}{r-1} - \right. \\
&\quad \left. - \binom{m-t-1}{r} \binom{n+t-1}{r-2} \right] \div \binom{m+n}{m}
\end{aligned}$$

when, with $m - 1 = N + g\sqrt{N}$, $n - 1 = N - g\sqrt{N}$, $t = (g - y)\sqrt{N}$ and $r = 0(N)$, g, y being finite, N tends to ∞ .

We observe that for large N , combinatorial expressions above are dominant when r is about half of m or n or $m - t$ or $n + t$. We, therefore, take $r - 1 = \frac{1}{2}N + w\sqrt{N}$. Then

$$P_1 \sim \left[2 \binom{N + g\sqrt{N}}{\frac{1}{2}N + w\sqrt{N}} \binom{N - g\sqrt{N}}{\frac{1}{2}N + w\sqrt{N}} - \binom{N + y\sqrt{N}}{\frac{1}{2}N + w\sqrt{N}} \binom{N - y\sqrt{N}}{\frac{1}{2}N + w\sqrt{N}} - \binom{N + y\sqrt{N}}{\frac{1}{2}N + w\sqrt{N} + 1} \binom{N - y\sqrt{N}}{\frac{1}{2}N + w\sqrt{N} - 1} \right] \div \binom{2N + 2}{N + g\sqrt{N} + 1} \quad (12)$$

In magnitude the 2nd product in (12) = $2^{N+y\sqrt{N}} \sqrt{2/\pi N} \times \exp \left[-\frac{1}{2}(y - 2w)^2 + \frac{1}{2\sqrt{N}}y \{(y - 2w)^2 - 1\} \right] \times$ [a similar expression with y replaces by $-y$] $[1 + 0(1/N)]$

$$\begin{aligned} &= \frac{2^{2N+1}}{\pi N} \exp \left[-y^2 - 4w^2 - \frac{4y^2 w}{\sqrt{N}} \right] [1 + 0(1/N)] \\ &= \frac{2^{2N+1}}{\pi N} e^{-y^2 - 4w^2} \left[1 - \frac{4y^2 w}{\sqrt{N}} + 0(1/N) \right] \end{aligned} \quad (13)$$

In magnitude the 3rd product in (12) after some simplification

$$\begin{aligned} &= [\text{Expression (12)}] \times \exp \frac{4y}{\sqrt{N}} \\ &= \frac{2^{2N+1}}{\pi N} e^{-y^2 - 4w^2} \left[1 + \frac{4y(1 - wy)}{\sqrt{N}} + 0(1/N) \right] \end{aligned}$$

The 1st product in (12) = 2 [Expression (13) with y replaced by g].

The divisor in (12) = $2^{2N+2} \sqrt{1/\pi N} e^{-g^2} + 0 (N^{-3/2})$

$$\begin{aligned} \text{Hence } P_1 &= \frac{1}{2\sqrt{2\pi N}} e^{-4w^2} \left[2 \left(1 - \frac{4g^2 w}{\sqrt{N}} \right) - e^{g^2 - y^2} \times \right. \\ &\times \left. \left\{ 2 + \frac{4y(1 - 2wy)}{\sqrt{N}} \right\} + 0 (1/N) \right] \\ &= \frac{1}{\sqrt{\pi N}} e^{-4w^2} \left[1 - e^{g^2 - y^2} - \frac{2}{\sqrt{N}} \{ 2g^2 w + \right. \\ &\left. + e^{g^2 - y^2} (y - 2y^2 w) \} + 0 (1/N) \right] \end{aligned}$$

Again,

$$\begin{aligned} P_2 &= \left[\binom{m-1}{r} \binom{n-1}{r-1} + \binom{m-1}{r-1} \binom{n-1}{r} - \right. \\ &\quad \left. 2 \binom{m-1}{r} \binom{n-1}{r-1} \right] \div \binom{m+n}{m} \\ &\equiv \left[\binom{N+g\sqrt{N}}{\frac{1}{2}N+w\sqrt{N}+1} \binom{N-g\sqrt{N}}{\frac{1}{2}N+w\sqrt{N}} + \right. \\ &\quad \left. + \binom{N+g\sqrt{N}}{\frac{1}{2}N+w\sqrt{N}} \binom{N-g\sqrt{N}}{\frac{1}{2}N+w\sqrt{N}+1} - \right. \\ &\quad \left. - 2 \binom{N+y\sqrt{N}}{\frac{1}{2}N+w\sqrt{N}+1} \binom{N-y\sqrt{N}}{\frac{1}{2}N+w\sqrt{N}} \right] \Big/ \binom{2N+2}{N+g\sqrt{N}+1} \\ &= \frac{1}{2\sqrt{\pi N}} e^{-4w^2} [e^{2(g-2w)/\sqrt{N}} + e^{-2(g+2w)/\sqrt{N}} - \end{aligned}$$

$$- 2 e^{g^2 - y^2 + 2(y-2w)/\sqrt{N}}] = \frac{1}{\sqrt{\pi N}} e^{-4w^2} [1 - e^{g^2 - y^2} -$$

$$- \frac{2}{\sqrt{N}} \{2w + e^{g^2 - y^2} (y - 2w)\} + O(1/N)]$$

Putting $w \equiv (r-1)N^{-1/2} - \frac{1}{2}\sqrt{N}$, the highest order terms $O(N^{-1/2})$ give, for g, u, y some fixed finite constants,

$$P_N \equiv P \{D_{m,n}^+ \leq (g-y)\sqrt{N}, R_{m,n} \leq N + u\sqrt{N}\}$$

$$= 2 \sum_{r=1}^{\frac{1}{2}N + \frac{1}{2}u\sqrt{N}} \frac{1}{\sqrt{\pi N}} (1 - e^{g^2 - y^2}) e^{-4w^2}$$

Since an increment of unity in r corresponds to an increment $1/\sqrt{N} = dw$ in w ,

$$\lim_{N \rightarrow \infty} P_N = \frac{2}{\sqrt{\pi}} (1 - e^{g^2 - y^2}) \int_{-\infty}^{\frac{1}{2}u} e^{-4w^2} dw$$

$$= \frac{1}{\sqrt{\pi}} (1 - e^{g^2 - y^2}) \int_{-\infty}^u e^{-x^2} dx \quad (14)$$

The contribution from terms $O(1/N)$ is

$$\frac{2}{N\sqrt{\pi}} \left[\sum_{r=1}^{\frac{1}{2}N + \frac{1}{2}u\sqrt{N}} e^{-4w^2} \{2(y^2w - y + w) e^{g^2 - y^2} - 2w(g^2 + 1)\} \right] \sim$$

$$\sim \frac{2}{\sqrt{\pi N}} \int_{-\infty}^u e^{-x^2} [(y^2x - 2y + x) e^{g^2 - y^2} - x(1 + g^2)] dx$$

Since the integral is convergent, this tends to zero as $N \rightarrow \infty$. Similarly for terms of order smaller than $O(1/N)$. In fact, the integrand would always be e^{-x^2} multiplied by a polynomial in x , and the integral would, therefore, be convergent; and this multiplied by a negative

power of N would tend to zero. (14) shows that $R_{m,n}$ is asymptotically a normal variate not depending upon g , i.e. upon $m - n$; also $D_{m,n}^+$ and $R_{m,n}$ are asymptotically mutually independent.

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