On properties of MANOVA in exchangeable covariance structure setting

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Abstract

We consider matrix-valued multivariate observation model with two-level exchangeable covariance structure. We investigate properties of different MANOVA tests in this setting. We focus on the power of tests with various types of deviation from the null hypothesis.

Keywords

Multivariate observations, Two-level data, Exchangeable covariance structure, Mean testing, MANOVA.

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