

and  $\rho_1$  is always zero. Also,

$$V(\hat{\rho}_j) = \sigma_1^2 / \left( r - \frac{1}{k} d_j \right), \quad j = 2, 3, \dots, t,$$

where  $\sigma_1^2$  is the within-block variance for the incomplete block design, so

$$\frac{1}{t(t-1)} E \left[ \sum_{\substack{i,j \\ i \neq j}} (\hat{\tau}_i - \hat{\tau}_j)^2 / \text{all } \tau_j = 0 \right] = \frac{2\sigma_1^2}{t-1} \sum_{j=2}^t \frac{1}{\left( r - \frac{d_j}{k} \right)},$$

which is the mean variance of a treatment difference.

For the complete block design, the mean variance of a treatment difference is  $2\sigma_2^2/r$ , where  $\sigma_2^2$  is the variance within blocks for the complete block design.

Hence, we have the final result. The efficiency factor (EF) of an incomplete block design is equal to  $r$  times the harmonic mean of the latent roots of the matrix of coefficients of the reduced normal equations for the intrablock estimates, excluding the always-present zero root, whose characteristic vector consists of the same number repeated  $t$  times.

It may be of interest to record the view point that while the efficiency factor is a reasonable criterion of the loss due to confounding by blocking, from some points of view the generalized variance would be better. This, of course, corresponds in a certain sense to the geometric mean of the latent roots.

**4. Notes on the Result.** The result is interesting to the author and appears to be worth recording in the literature. It was obtained in a search for a proof of a theorem that the design with the highest efficiency factor is a balanced incomplete block design if such a design exists. To the author's knowledge, this theorem is yet to be proved.

REFERENCE

[1] OSCAR KEMPTHORNE, *The Design and Analysis of Experiments*, John Wiley and Sons, New York, 1952.

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THE NULL DISTRIBUTION OF THE DIFFERENCE BETWEEN THE TWO LARGEST SAMPLE VALUES<sup>1</sup>

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**1. Introduction.** A decision procedure to select the population with the largest mean, proposed by Bose and St-Pierre [1], involves the auxiliary statistic  $u = x_{(0)} - x_{(1)}$ , where  $x_{(0)}$  and  $x_{(1)}$  are respectively the largest and second largest

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