

where

$$\lambda'_1 = \left(-d'_\alpha \sqrt{\frac{1}{n} + \frac{1}{m}} \pm \Delta \right) / \sqrt{\frac{F(x_0)[1 - F(x_0)]}{n} + \frac{F'(x_0)[1 - F'(x_0)]}{m}}$$

and

$$\lambda'_2 = \left(d'_\alpha \sqrt{\frac{1}{n} + \frac{1}{m}} \pm \Delta \right) / \sqrt{\frac{F(x_0)[1 - F(x_0)]}{n} + \frac{F'(x_0)[1 - F'(x_0)]}{m}}.$$

Since this lower bound approaches one as n and m approach infinity the power also approaches one and the test is consistent.

REFERENCES

- [1] J. WOLFWITZ, "Non-parametric statistical inference," *Proceedings of the Symposium on Mathematical Statistics and Probability*, University of California Press, 1949, pp. 93-113.
- [2] N. SMIRNOV, "Table for estimating the goodness of fit of empirical distributions," *Annals of Math. Stat.*, Vol. 19 (1948), pp. 279-281.
- [3] F. MASSEY, "A note on the estimation of a distribution function by confidence limits," *Annals of Math. Stat.*, Vol. 21 (1950), pp. 116-120.
- [4] N. SMIRNOV, "On the estimation of the discrepancy between empirical curves of distribution for two independent samples," *Bull. Math. Univ. Moscou, Série Int.*, Vol. 2, fasc. 2 (1939).

ON OPTIMUM SELECTIONS FROM MULTINORMAL POPULATIONS¹

BY Z. W. BIRNBAUM AND D. G. CHAPMAN²

University of Washington

1. Introduction. Let Y_1, Y_2, \dots, Y_n be scores in n admission tests such as those used in educational institutions, personnel selection, or testing of materials, and let these scores be used as a basis for selecting a sub-population Π^* from an initial population Π . This selection is usually performed in such a manner that an achievement or performance score X has a distribution in Π^* , which shows some required improvement over the distribution of X in Π ; such an improvement may for example consist in changing the expectation $E(X)$ of X in Π to a pre-assigned value $E^*(X)$ in Π^* . Among all selection procedures based on Y_1, \dots, Y_n and achieving the required improvement of the distribution of X , it appears desirable to find those which retain as large a portion of Π as possible. It will be shown that under certain assumptions the linear truncations studied in an earlier paper [1] are such optimal selections.

2. Selection, truncation, linear truncation. Let the frequency of individuals with the scores (X, Y_1, \dots, Y_n) be $F(X, Y_1, \dots, Y_n)$ in Π and

¹ Presented at the New York meeting of the Institute of Mathematical Statistics on December 27, 1949.

² Research done under the sponsorship of the Office of Naval Research.