

tion of power efficiencies, so that little error in power efficiencies would be expected if the approximation were used for  $n = 6$ ,  $\alpha = .01$  or  $n = 4$ ,  $\alpha = .05$ , the efficiencies given in Table II for  $n = 4$ ,  $\alpha = .05$  and  $n = 4, 6$ ,  $\alpha = .01$  were obtained from the exact values by graphical interpolation and cross-interpolation.

Power efficiencies were not considered for  $n < 4$  because of the difficulties of interpolation and the inexactness of the normal approximation in this range.

For  $n = \infty$ ,  $t_1$  and  $t_2$  both have a normal distribution with zero mean and unit variance. Thus the power efficiency is 100% at all significance levels for this case.

These computations furnish approximate power efficiencies for  $n = 6, 8, 10, 15, 25, \infty$  at  $\alpha = .05, .025, .01$ , and for  $n = 4$  at  $\alpha = .05$  and  $.01$ . The other approximate power efficiencies listed in Table II were obtained by graphical interpolation from these values.

The results of this note can be roughly summarized for  $n \leq 15$  by stating that of the  $2n$  sample values

- (i). approximately 1.6 values are lost at the 5% significance level,
- (ii). approximately 2.1 values are lost at the 2.5% significance level,
- (iii). approximately 2.8 values are lost at the 1% significance level, if the tests based on  $t_1$  are used instead of the corresponding tests based on  $t_2$ . Examination of Table I shows that the number of sample values lost decreases as  $n$  increases for  $n > 15$ .

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#### NOTE ON THE LIAPOUNOFF INEQUALITY FOR ABSOLUTE MOMENTS

BY MAURICE H. BELZ

*The University of Melbourne*

For a variate  $x$  measured from the mean of the population, the absolute moment of order  $r$  is defined by

$$\nu_r = \int_{-\infty}^{\infty} |x|^r dF(x),$$

where  $F(x)$  is the cumulative distribution function. Treating  $r$  as continuous, we have

$$\frac{d\nu_r}{dr} = \int_{-\infty}^{\infty} |x|^r \log_e |x| dF(x),$$

the integral on the right existing if  $\nu_{r+1}$  exists.