

ACKNOWLEDGMENT OF PRIORITY

ASYMPTOTIC THEORY OF A TEST FOR THE CONSTANCY OF REGRESSION COEFFICIENTS AGAINST THE RANDOM WALK ALTERNATIVE

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Expression (4.10) in Nabeya and Tanaka (1988) was earlier obtained in Sen and Srivastava (1973). Some test statistics suggested in Nabeya and Tanaka (1988) have the same form as was discussed in Gardner (1969), MacNeill (1974, 1978) and Sen and Srivastava (1973, 1975a, 1975b), although testing problems are different. The limiting distributions for those statistics are also discussed in these papers. Recently Jandhyala and MacNeill (1992) established a relationship between the two testing problems. Stephens (1979) also suggested goodness-of-fit test statistics that take the same form as some of our statistics.

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