

References

- AMARI, S.-I., BARNDORFF-NIELSEN, O. E., KASS, R. E., LAURITZEN, S. L., AND RAO, C. R. (1987). *Differential Geometry in Statistical Inference*. IMS Lecture Notes – Monograph Series, Vol. 10, Shanti S. Gupta, Editor. Institute of Mathematical Statistics, Hayward, California.
- ANDERSON, T. W. (1984). *An Introduction to Multivariate Analysis*, Second Edition. Wiley, New York.
- ANDERSSON, STEEN A. (1982). Distributions of maximal invariants using quotient measures. *Ann. Statist.* **10** 955–961.
- ANDERSSON, STEEN A., BRØNS, HANS K., AND JENSEN, SØREN T. (1983). Distribution of eigenvalues in multivariate statistical analysis. *Ann. Statist.* **11** 392–415.
- ANDERSSON, STEEN A. AND PERLMAN, MICHAEL D. (1984). Two testing problems relating the real and complex multivariate distributions. *J. Multivar. Anal.* **15** 21–51.
- BARNDORFF-NIELSEN, OLE E., BLÆSILD, PREBEN, AND ERIKSEN, POUL SVANTE (1989). *Decomposition and Invariance of Measures, and Statistical Transformation Models*. Lecture Notes in Statistics, No. 58. Springer-Verlag, New York, Berlin.
- BIEBERBACH, LUDWIG (1965). *Theorie der Gewöhnlichen Differentialgleichungen*, 2. Aufl. Springer, Berlin.
- BIRKHOFF, GARRETT AND ROTA, GIAN-CARLO (1978). *Ordinary Differential Equations*, Third Edition. Wiley, New York.
- BISHOP, RICHARD L. AND CRITTENDEN, RICHARD J. (1964). *Geometry of Manifolds*. Academic Press, New York.
- BONDAR, JAMES V. (1976). Borel cross-sections and maximal invariants. *Ann. Statist.* **4** 866–877.

- BOURBAKI, N. (1963). *Éléments de Mathématique*, **29**, Intégration, Chap. 7. Hermann, Paris.
- BOURBAKI, N. (1965). *Éléments de Mathématique*, **13**, Intégration, Chap. 1–4, 2-me Éd. Hermann, Paris.
- BOURBAKI, N. (1966a). *Éléments de Mathématique*, **15**, Espaces Vectoriels Topologiques, Chap. 1–2, 2-me Éd. Hermann, Paris.
- BOURBAKI, NICHOLAS (1966b). *Elements of Mathematics*. General Topology. Hermann, Paris, and Addison Wesley, Reading, Massachusetts.
- BOURBAKI, N. (1967). *Éléments de Mathématique*, **21**, Intégration, Chap. 5, 2-me Éd. Hermann, Paris.
- CHEVALLEY, CLAUDE (1946). *Theory of Lie Groups*. Princeton University Press.
- CHANG, TED, GALVIN, FRED, AND RUKHIN, ANDREW L. (1989). On the ratio integral formula for the likelihood ratio of a maximal invariant. *J. Theoret. Prob.* **2** 261–265.
- COHN, P. M. (1957) *Lie Groups*. Cambridge University Press.
- DANIELL, P. G. (1917–18). A general form of integral. *Ann. Math.* (2) **19** 279–294.
- DANIELL, P. G. (1919–1920). Further properties of the general integral. *Ann. Math.* (2) **22** 203–220.
- DAS GUPTA, SOMESH (1977). Tests on multiple correlation coefficient and multiple partial correlation coefficient. *J. Multivar. Anal.* **7** 82–88.
- DIACONIS, PERCI W. (1988) *Group Theory in Statistics*. IMS Lecture Notes – Monograph Series, Vol. 11, Shanti S. Gupta, Editor. Institute of Mathematical Statistics, Hayward, California.
- DIEUDONNÉ, JEAN A. (1960). *Foundations of Modern Analysis*. Academic Press, New York.
- DUGUNDJI, JAMES (1966). *Topology*. Allyn and Bacon, Boston.

- DUNFORD, NELSON AND SCHWARTZ, JACOB T. (1958). *Linear Operators*, Part I. Interscience Publishers, Inc., New York.
- EATON, MORRIS L. (1983). *Multivariate Statistics, a Vector Space Approach*. Wiley, New York.
- EATON, MORRIS L. (1989). *Group-Invariance Applications in Statistics*. Regional Conference Series in Probability and Statistics, Vol. 1. Institute of Mathematical Statistics, Hayward, California.
- FARRELL, ROGER H. (1976). *Techniques of Multivariate Calculation*. Lecture Notes in Mathematics 520. Springer, Berlin.
- FARRELL, ROGER H. (1985). *Multivariate Calculation. Use of the Continuous Groups*. Springer, Berlin.
- FERGUSON, THOMAS S. (1967). *Mathematical Statistics, a Decision Theoretic Approach*. Academic Press, New York.
- GIRI, N. (1964). On the likelihood ratio test of a normal multivariate testing problem. *Ann. Math. Statist.* **35** 181–189.
- GIRI, NARAYAN C. (1977). *Multivariate Statistical Inference*. Academic Press, New York.
- GIRI, N., KIEFER, J., AND STEIN, C. (1963). Minimax character of Hotelling's T^2 test in the simplest case. *Ann. Math. Statist.* **34** 1524–1535.
- GREUP, WERNER, HALPERIN, STEPHEN, AND VANSTONE, RAY (1972). *Connections, Curvature, and Cohomology*, Vol. I. Academic Press, New York.
- HAAR, ALFRED. (1933). Der Massbegriff in der Theorie der kontinuierlichen Gruppen. *Ann. Math.* **34** 147–169.
- HALMOS, PAUL R. (1950). *Measure Theory*. Van Nostrand, Princeton.
- HEWITT, EDWIN AND ROSS, KENNETH A. (1979). *Abstract Harmonic Analysis*, Second Edition. Springer, Berlin.
- JAMES, A. T. (1954). Normal multivariate analysis and the orthogonal group. *Ann. Math. Statist.* **25** 40–75.

- KARIYA, TAKEAKI AND SINHA, BIMAL KUMAR (1985). Nonnull and optimality robustness of some tests. *Ann. Math. Statist.* **13** 1182–1197.
- KELLEY, JOHN L. (1955). *General Topology*. Van Nostrand, Princeton.
- KHATRI, C. G. (1965). Classical statistical analysis based on a certain multivariate Gaussian distribution. *Ann. Math. Statist.* **36** 98–114.
- KOEHN, UWE (1970). Global cross sections and the densities of maximal invariants. *Ann. Math. Statist.* **41** 2045–2056.
- KSHIRSAGAR, A. M. (1972). *Multivariate Analysis*. Marcel Dekker, New York.
- LEHMANN, E. L. (1959). *Testing Statistical Hypotheses*. Wiley, New York.
- LEHMANN, E. L. (1983). *Theory of Point Estimation*. Wiley, New York.
- LEHMANN, E. L. (1986). *Testing Statistical Hypotheses*, Second Edition. Wiley, New York.
- MARDEN, JOHN I. (1981). Invariant tests on covariance matrices. *Ann. Statist.* **9** 1258–1266.
- MUIRHEAD, ROBB J. (1982). *Aspects of Multivariate Statistical Theory*. Wiley, New York.
- NACHBIN, LEOPOLDO (1976). *The Haar Integral*. Krieger Publ. Co., Huntington, New York.
- OLKIN, INGRAM AND RUBIN, HERMAN (1964). Multivariate beta distributions and independence properties of the Wishart distribution. *Ann. Math. Statist.* **35** 261–269.
- PALAIS, RICHARD S. (1961). On the existence of slices for actions of non-compact Lie groups. *Ann. Math.* **73** 295–323.
- SCHWARTZ, RICHARD E. (1966). Properties of invariant multivariate tests. Unpublished Ph.D. dissertation, Cornell University.

- SCHWARTZ, RICHARD E. (1967). Locally minimax tests. *Ann. Math. Statist.* **38** 340–359.
- SINHA, B. K. AND SARKAR, S. K. (1984). Invariant confidence sequences for some parameters in a multivariate linear regression model. *Ann. Statist.* **12** 301–310.
- STEIN, CHARLES M. (1956a). *Notes on Multivariate Analysis*. Unpublished, Stanford University.
- STEIN, CHARLES M. (1956b). *Some Problems in Multivariate Analysis, Part I*. Technical Report No. 6, Department of Statistics, Stanford University.
- STONE, M. H. (1948–49). Notes on integration. *Proc. Nat. Acad. Sci. USA* **34** 336–342, 447–455, 483–490, **35** 50–58.
- SZKUTNIK, ZBIGNIEW (1988). Most powerful invariant tests for binnormality. *Ann. Statist.* **16** 292–301.
- TAYLOR, ANGUS E. (1965). *General Theory of Functions and Integration*. Blaisdell Publ. Co., New York. Second printing (with corrections) 1966. Republished (1985) by Dover Publications, New York.
- WEIL, ANDRÉ (1951). *L'Intégration dans les Groupes Topologiques et ses Applications*, 2-me Éd. Hermann, Paris.
- WIJSMAN, R. A. (1966). Existence of local cross-sections in linear Cartan G -spaces under the action of noncompact groups. *Proc. Amer. Math. Soc.* **17** 295–301.
- WIJSMAN, R. A. (1967a). General proof of termination with probability one of invariant sequential probability ratio tests based on multivariate normal observations. *Ann. Math. Statist.* **38** 8–24.
- WIJSMAN, R. A. (1967b). Cross-sections of orbits and their application to densities of maximal invariants. *Proc. Fifth Berkeley Symp. on Math. Statist. and Prob.* **1** 389–400. University of California Press, Berkeley and Los Angeles.
- WIJSMAN, R. A. (1972). Examples of exponentially bounded stopping time of invariant sequential probability ratio tests when the model

- may be false. *Proc. Sixth Berkeley Symp. on Math. Statist. and Prob.* **1** 109–128. University of California Press, Berkeley and Los Angeles.
- WIJSMAN, ROBERT A. (1985). Proper action in steps, with application to density ratios of maximal invariants. *Ann. Statist.* **13** 395–402.
- WIJSMAN, ROBERT A. (1986). Global cross sections as a tool for factorization of measures and distribution of maximal invariants. *Sankhyā*, **48A** 1–42.
- WOTEKI, THOMAS H. AND MAYER, LAWRENCE S. (1976). *On the Densities of Maximal Invariants*. Technical Report No. 118, Ser. 2, Department of Statistics, Princeton University.