

PREFACE

This volume of Acta Universitatis Lodziensis (Folia Oeconomica) on "Multivariate Statistics and Econometric Theory" mainly consists of papers presented during the WAS-90 seminar held in September 1990 in Łódź. There are ten papers included. Half of the papers deal with testing.

Cz. Domański, A. S. Tomaszewicz - describes properties of two sample tests based on run length. K. Guraj-Kaczmarek, D. Parys, A. S. Tomaszewicz - present exact approximation of critical values of the Mann-Whitney test for 14 significance levels as well as approximation errors for the normal distribution-type approximation with 4 significance levels. T. Gerstenkorn and J. Gerstenkorn - present OC and ASN functions for the sequential ratio tests of hypothesis for the logistic distribution. R. Alt - promotes the idea of multiple closure tests in the case of classic linear regression models. J. Kiviet, G. Phillips - present a testing procedure concerning units root (or any concrete value) hypothesis in the case of first order autoregressive of multiple regression. Extended tables of critical of the test are given. Usefulness of the test for dynamic specification of econometric models of time series is shown.

Other papers roughly cover the problem of estimation.

D. von Rosen combined the growth curve models with random coefficient regression models. Numerical and statistical gains of this combination are shown. H. Drygas reviews estimation in ellipsoidally constrained linear models. Minimax type estimators of vector parameters are studied. W. Milo shows the effects of bad-conditioning of data for the estimators, predictor and tests for the linear models. More robust, against this phenomena, methods

are presented. H. Klepacz, E. Żółtowska show that the filtration method and Quenouille method are not the best methods of estimation (with respect to efficiency) of the CES production models. V. Girko, A. Babanian give new theorems for the Girko estimators. The estimators are compared with A. Tikhonov - A. Goncharsky procedures by the use of simulation experiments.

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