Testing for Homogeneity of Mean Vectors and Covariance Matrices in High-dimension

Wenwen Guo

School of Mathematical Sciences, Capital Normal University, China
E-mail: guowenwen114@163.com

Abstract: This paper aims to develop new tests for homogeneity of mean vectors and covariance matrices in high-dimension. Two categorically weighted measures on the difference of means and covariances are proposed respectively. The asymptotic distributions of the two statistics are explored. We further give simple algorithms to facilitate applications. Finite sample performance of the two tests are shown through simulations.