On Estimated Projection Pursuit-Type 
Crámer–von Mises Statistics*

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This paper addresses the problem of testing for a multivariate distribution, which belongs to a known parametric distribution family. The estimated Crámer–Von Mises-type test statistics are constructed using projection pursuit technique. Some interested properties of the test statistics, like asymptotics, bootstrap approximations, and the tail behavior of the limits of test statistics are investigated. For computational reasons, an approximation via the number theoretic method to the extreme value and the integral on a super sphere surface is considered. 

1. INTRODUCTION

Suppose that $G(\cdot)$ is a $d$-dimensional probability measure and that $x_1, \ldots, x_n$ are i.i.d. sample from $G(\cdot)$. A statistical problem addressed in this article is how to test $G(\cdot)$ which is a member of a known family of probability measures with unknown parameter, that is, how to test $G(\cdot) = P_{\theta}(\cdot)$.
where the functional form of $P$ is known and $\theta$ is an unknown parameter. For this problem the estimated Crâmer–Von Mises test (see Eastwood, 1993, and the recent references therein) is often a primary choice. Let $P_n$ be the empirical measure determined by the sample $\{x_1, \ldots, x_n\}$; the estimated Crâmer–Von Mises test statistic is expressed as

$$n \int (P_n I(x \leq t) - P_\theta(t))^2 dP_\theta(t),$$  \hspace{1cm} (1)

where $I(A)$ is the indicator function of a set $A$, $P_n f$ stands for the expected value of $f(x)$, i.e., $\int f(x) dP_n(x)$, and $\hat{\theta}$ is an estimate of $\theta$. When the dimension of a vector $d$ is one, the properties of this statistic, i.e., especially those of its weak limit, have been well known. For an example, see Shorack and Wellner (1986).

However, when the dimension $d$ is larger than one, the sparseness of sample points in high-dimensional space, called the “curse of dimensionality” (see Huber, 1985), is an obstacle to the effective use of this sort of statistic. The main objective of this article is to overcome this difficulty by using the projection pursuit technique. That is, we suggest two estimated projection pursuit type Crâmer–Von Mises test statistics $W_{n1}$ and $W_{n2}$ which are expressed as

$$W_{n1} = n \sup_{a \in S^{d-1}} \int (P_n I(a'x \leq t) - P_\hat{\theta}(a'x \leq t))^2 dP_\hat{\theta}(a'x \leq t)$$  \hspace{1cm} (2)

and

$$W_{n2} = n \int \int (P_n I(a'x \leq t) - P_\hat{\theta}(a'x \leq t))^2 dP_\hat{\theta}(a'x \leq t) d\mu(a),$$  \hspace{1cm} (3)

where $S^{d-1} = \{a \in \mathbb{R}^d, \|a\| = 1\}$ is the unit super sphere surface in $\mathbb{R}^d$ and $\mu$ is the uniform distribution on $S^{d-1}$.

In this paper we will further investigate the properties of $W_{n1}$ and $W_{n2}$ defined at (2) and (3), respectively. In Section 2, we will illustrate the limiting properties of $W_{n1}$ and $W_{n2}$. To determine the critical values, we will use bootstrap approximation (see, e.g., Gine and Zinn, 1990) and apply a number theoretic method to deal with the approximation to the extreme value and integral on $S^{d-1}$ to be discussed in Section 3. Noting that the accurate distributions of the limits of $W_{n1}$ and $W_{n2}$ are not tractable, in Section 4 we will present the tail behaviors of $W_{n1}$ and $W_{n2}$, when $P_\theta(\cdot)$ is a nonatomic, elliptically symmetric distribution with unknown location parameter $\theta$ and dispersion matrix $\Sigma$. The final section of this article contains some concluding remarks. Throughout this paper, $x$ stands for the vector.
2. THE ASYMPTOTICS OF $W_n^1$ AND $W_n^2$

We first investigate the convergence of $W_n^1$ and $W_n^2$ in distribution. According to the statistical usefulness, a good estimate of $\theta$ is often in the form of a regular estimate, that is,

$$\hat{\theta} = \theta + n^{-1} \sum_{j=1}^{n} L_\theta(x_j) + O_p(n^{1/2})$$

(4)

for some $d$-dimensional function $L_\theta$ satisfying $\int L_\theta(x) \, dP_\theta(x) = 0$ and $V = \int L_\theta(x) L_\theta(x') \, dP_\theta(x)$ a positive definite matrix.

On the other hand, we provide that $P_\theta(\cdot)$ is uniformly differentiable to guarantee the convergence of $W_n^1$ and $W_n^2$ as follows:

$$\sup_{\theta \in S^{d-1}} \sup_{t \in \mathbb{R}^1} \left\{ (P_n I(a'x \leq t) - P_\theta I(a'x \leq t) - (\theta' - \theta)^\top A(a, t))^2 \right\}^{1/2} = o(\|\theta' - \theta\|) \quad \text{near } \theta,$$

(5)

for some fixed $d$-dimensional function $A(\cdot, \cdot)$ in (5) with all its components in the collection $[S^{d-1} \times \mathbb{R}^1]$ consisting of all continuous functions. Hence we suggest bootstrap approximations to $W_n^1$ and $W_n^2$ can be written as

$$W_{n1} = n \sup_{\theta \in S^{d-1}} \left\{ (P_n I(a'x \leq t) - P_\theta I(a'x \leq t) - P_n L_\theta(x) A(a, t))^2 \right\}^{1/2} \times dP_\theta(a'x \leq t) + o_p(1)$$

(6)

and

$$W_{n2} = n \int \left\{ (P_n I(a'x \leq t) - P_\theta I(a'x \leq t) - P_n L_\theta(x) A(a, t))^2 \right\}^{1/2} \times dP_\theta(a'x \leq t) \, du(a) + o_p(1).$$

(7)

It is well known that (see Dudley, 1978, or Pollard, 1984) the stochastic process $\{\sqrt{n}(P_n I(a'x \leq t) - P_\theta I(a'x \leq t) - P_n L_\theta(x) A(a, t)) : a \in S^{d-1}, \, t \in \mathbb{R}^1\}$ converges weakly to a centered Gaussian process, $\{W(a, t) - Z_\theta A(a, t) : a \in S^{d-1}, \ t \in \mathbb{R}^1\}$, where sample paths continue uniformly and are bounded under $L^2(P_\theta(\cdot))$ seminorm with the covariance function,
\( R((a, t), (a_1, t_1)) = P_\theta R(a^* x \leq t) R(a_1^* x \leq t_1) \)

\[ \begin{aligned} &- P_\theta R(a^* x \leq t) P_\theta R(a_1^* x \leq t_1) \\ &+ P_\theta \{ A(a, t) \}^T L_\theta(x) L_\theta^*(x) A(a, t_1) \} \\ &- P_\theta R(a^* x \leq t) L_\theta^*(x) A(a, t) \\ &- P_\theta R(a_1^* x \leq t_1) - L_\theta^*(x) A(a_1, t_1) . \end{aligned} \]

Consequently, from (6) and (7) we have

\[ W_{n1} = W_1 = \sup_{a \in S} \int \{ W(a, t) - Z_\theta A(a, t) \}^2 dP_\theta R(a^* x \leq t) \]

and

\[ W_{n2} = W_2 = \int \int \{ W(a, t) - Z_\theta A(a, t) \}^2 dP_\theta R(a^* x \leq t) d\mu(a), \]

respectively, where the notation "\( \Rightarrow \)" means the weak convergence.

### 3. Bootstrap Approximations and Number Theoretic Method

#### 3.1. Two Bootstrap Procedures

From Eqs. (8) and (9) above we can see that the accurate distributions of \( W_{n1}, W_{n2}, W_1, \) and \( W_2 \) depend on the unknown parameter \( \theta \) and are not tractable. Hence we suggest bootstrap approximations to \( W_{n1} \) and \( W_{n2} \). To this end, there are two bootstrap procedures which may be applicable. The first is a naive bootstrap procedure. We independently generate a bootstrap sample \( x_1^* \) from \( \{ x_1, ..., x_n \} \) and then compute

\[ W_{n1}^* = n \sup_{a \in S} \int \{ W_n^*(a, t) \}^2 dP_\theta R(a^* x \leq t) \]

and

\[ W_{n2}^* = n \int \int \{ W_n^*(a, t) \}^2 dP_\theta R(a^* x \leq t) d\mu(a), \]

where

\[ W_n^*(a, t) = P_n^* R(a^* x^* \leq t) - P_n R(a^* x \leq t) - (P_n R(a^* x^* \leq t) - P_n^* R(a^* x \leq t) . \]

\[- P_\theta R(a^* x \leq t). \]
\[ \hat{\theta} = \hat{\theta}(x_1, ..., x_n), \hat{\theta}^* = \hat{\theta}(x_1^*, ..., x_n^*), \text{ and } P_n^* \text{ is an empirical measure based on } x_1^*, ..., x_n^*. \] By Gine and Zinn (1990, Theorem 2.4), we know the following asymptotic equivalences hold: for almost series \( \{x_1, ..., x_n, \ldots\} \) under \( H_0 \),

\[
\{ n(P_n R(a^* x^* \leq t) - P_n R(a^* x \leq t)) : a \in S^{d-1}, t \in R^1 \} \\
\approx \{ n(P_n R(a^* x \leq t) - P_n R(a^* x^* \leq t)) : a \in S^{d-1}, t \in R^1 \} \quad (12)
\]

and

\[
\{ P_{\alpha}(t) - P_{\alpha}(t) : t \in R^d \} \approx \{ P_{\alpha}(t) - P_{\alpha}(t), t \in R^d \}. \quad (13)
\]

Consequently, the bootstrap test statistics \( W_{n1}^* \) and \( W_{n2}^* \) which one based on the process \( \{ W_n^*(a, t) : a \in S^d, t \in R^1 \} \) have the same limits as \( W_{n1} \) and \( W_{n2} \). On the other hand, under the alternative, similar conclusions to (12) and (13) hold when \( P_{\alpha} \) is replaced by \( Q \), the underlying distribution of \( x \). When \( W_{n1}^* \) and \( W_{n2}^* \) will then have finite limits, while \( W_{n1} \) and \( W_{n2} \) will tend to infinity under any fixed alternative. Hence the test procedure based on the bootstrap approximation above is consistent.

We now turn to the second bootstrap procedure. This will generate artificial data from the distribution \( P_n^* \) and then mimic the distribution of \( W_{n1}(W_{n2}) \). The algorithm is based on the following steps:

1. **Step 1.** Generate \( z_1, ..., z_n \) from \( P_n^* \), where \( \hat{\theta} = \hat{\theta}(x_1, ..., x_n) \).
2. **Step 2.** Let \( \hat{\theta}_1 = \hat{\theta}(z_1, ..., z_n) \) and define the statistics based on \( z_1, ..., z_n \) by

\[
W_{n1}^* = n \sup \left\{ \int [ (P_n R(a^* z \leq t) - P_{\hat{\theta}_1}(a^* z \leq t))]^2 \, dP_{\hat{\theta}_1}(a^* z \leq t) \right\} \quad (14)
\]

and

\[
W_{n2}^* = n \int [ (P_n R(a^* z \leq t) - P_{\hat{\theta}_1}(a^* z \leq t))]^2 \, dP_{\hat{\theta}_1}(a^* z \leq t) \, dP(a). \quad (15)
\]

3. **Step 3.** Repeat Steps 1 and 2 exactly \( c \) times to get values of \( W_{n1}^* \) and \( W_{n2}^* \), say \( \{ W_{n1}^* (1), ..., W_{n1}^* (c) \} \) and \( \{ W_{n2}^* (1), ..., W_{n2}^* (c) \} \), respectively.
4. **Step 4.** Sort out these values in each set and use the \( \lfloor (1 - \alpha) c \rfloor \) largest values as the critical values of significant level \( \alpha \).

From the empirical process theory (e.g., Dudley, 1978, or Pollard, 1984), it is easily derived that under \( H_0 \), \( W_{n1}^*(W_{n2}^*) \) is asymptotically equivalent to \( W_{n1}(W_{n2}) \) and under the alternative, if \( \hat{\theta} \) converges with the rate \( \sqrt{n} \) in...
probability to an $\hat \theta_d$ which may be different from $\theta$. $W_{n,11}(W_{n,21})$ will converge weakly to a functional of a certain Gaussian process. Actually, by using Eqs. (4)-(7) of Section 2, we can easily derive that

$$W_{n,11} = n \sup_{a \in S^{d-1}} \left\{ P_n(I(a^\top \mathbf{x} \leq t)) - P_\theta(I(a^\top \mathbf{x} \leq t)) - P_n \mathbb{L}_n(z) A(g, t) \right\}^2$$

and similarly for $W_{n,21}$. Comparing this to (6) (or (7)), $W_{n,11}(W_{n,21})$ has the same limit behavior as $W_{n,1}(W_{n,2})$. Hence, in a large sample sense, both bootstrap procedures share similar properties. However, for some cases the latter will enjoy better properties. Especially in the case where the parameter is location, we are able to show that the distribution of $W_{n,11}(W_{n,21})$ is the same as that of $W_{n,1}(W_{n,2})$ under the null hypothesis. This means that, in the location case, one is able to approximate, when $W_{n,11}(W_{n,21})$ is used, the distribution of $W_{n,1}(W_{n,2})$ accurately as long as the repeated time $c$ in the algorithm is large enough. We will perform some small simulation experiments to compare the performance of the power of $W_{n,11}(W_{n,21})$ to that of $W_{n,1}(W_{n,2})$. Actually, in the location parameter case $W_{n,11}(W_{n,21})$ is a Monte Carlo test procedure which is quite similar to that proposed by Barnard (1963). Hall and Titterington (1989) pointed out some nice properties of the Monte Carlo test. For a detailed discussion the reader is referred to their paper. We will see from simulation experiments we conducted that the performance of $W_{n,11}(W_{n,21})$ is better than that of $W_{n,1}(W_{n,2})$.

3.2. Number-Theoretic Method

We now turn to the computational aspects of evaluating $W_{n,1}(W_{n,2})$. There are two problems in computing $W_{n,1}(W_{n,2})$. One is that, for each fixed direction $a \in S^{d-1}$, there may be computational difficulty in evaluating

$$W_n(a) = \int \left\{ P_n(I(a^\top \mathbf{x} \leq t)) - P_\theta(I(a^\top \mathbf{x} \leq t)) \right\}^2 dP_\theta(I(a^\top \mathbf{x} \leq t)).$$

As $P_\theta$ is completely known, we then are able to solve this problem in terms of a Monte Carlo approximation. That is, we generate random vectors $\{\mathbf{y}_1, ..., \mathbf{y}_m\}$ from $P_\theta$ and substitute $W_n(a)$ by

$$\frac{1}{m} \sum_{j=1}^m \left\{ (P_n(I(a^\top \mathbf{y}^j \leq a^\top \mathbf{y}^j)) - P_\theta(I(a^\top \mathbf{y}^j \leq a^\top \mathbf{y}^j))) \right\}^2.$$
Clearly, the approximation should be accurate enough for large \( m \). Next, note that \( W_{a1} \) and \( W_{a2} \) are respectively the extreme value and the integral on \( S^{d-1} \). This means that when dimension \( d \) is larger, the approximations of \( W_{a1} \) and \( W_{a2} \) then become attractive for computational reasons. We suggest an approximation via the number theoretic method. Here, using the number theoretic method we choose a subset of \( S^{d-1} \), say \( \{ a_1, ..., a_{k_n} \} \), and then construct an approximation of \( W_{a1} \) and \( W_{a2} \) by

\[
W_{a1} = \sup_{t \leq a_n} n \left[ P_n (a_i^r \leq t) - P (a_i^r \leq t) \right]^2 dP (a_i^r \leq t)
\]

(19)

and

\[
W_{a2} = \frac{n}{k_n} \sum_{i=1}^{k_n} \left[ P_n (a_i^r \leq t) - P (a_i^r \leq t) \right]^2 dP (a_i^r \leq t),
\]

(20)

respectively.

It is important to note that \( \{ a_1, ..., a_{k_n} \} \) enjoys better uniformity on \( S^{d-1} \) than does \( \{ a_1', ..., a_{k_n}' \} \) on \( S^{d-1} \) chosen randomly, such as in Beran and Millar (1986), in the following sense:

\[
\sup_{\delta \in \mathcal{A}} \left| \frac{1}{k_n} \sum_{i=1}^{k_n} I (a_i^r \in \delta) - \mu (\delta) \right| = o \left( k_n^{-1} (\log k_n)^{p-1} \right)
\]

but

\[
\sup_{\delta \in \mathcal{A}} \left| \frac{1}{k_n} \sum_{i=1}^{k_n} I (a_i^r \in \delta) - \mu (\delta) \right| = O \left( k_n^{-1/2} \right)
\]

(21)

where in (21) \( \mathcal{A} \) is a class of sets and \( \delta \) is the set with the form

\[
\delta (v_1, ..., v_{d-1}) = \left\{ \delta = (\cos (f_1 (u_1)), \sin (f_1 (u_1)), \cos (f_2 (u_2)), \ldots,
\right. \right. \left. \left. \left. \prod_{i=1}^{d-2} \sin (f_i (u_i)) \cos (2 \pi u_{d-1}), \prod_{i=1}^{d-2} \sin (f_i (u_i)) \sin (2 \pi u_{d-1}) \right) : 0 \leq u_i, v_i \leq 1, i = 1, ..., d-1 \right\},
\]

(22)

and \( f_i^{-1} (u) = F_i (u) \) is the distribution function with density function

\[
g_i (u) = c (i) (\sin u)^{d-i-1}, \quad u \in [0, Z], \quad i = 1, ..., d-2.
\]

The choosing procedure of \( \{ a_1', ..., a_{k_n}' \} \) can be illustrated simply as follows.
(i) For a given integer $n (> p - 1)$, choose an integer vector $h = (h_1, ..., h_{d-1})$ which satisfies $1 \leq h_i < n$, $h_i \neq h_j$, $i \neq j$; let
\[
\begin{align*}
g_{ki} &\equiv kh_i \pmod{n} & k = 1, ..., n, i = 1, ..., d - 1, \\
c_{ki} &\equiv (2g_{ki} - 1)/2n & k = 1, ..., n, i = 1, ..., d - 1,
\end{align*}
\]
where we use the usual operation modulo $n$ such that $1 \leq g_{ki} < n$. Let $c_k = (c_{k1}, ..., c_{kd-1})$. For more detail about the choice of $h = (h_1, ..., h_{d-1})$ one may refer to the appendix of Hua and Wang (1987) for a table of $(h_1, ..., h_{d-1})$ for $1 < d < 20$. For example, when $d = 4$ and $n = 11$, one can choose $h_1 = 1$, $h_2 = 5$, and $h_3 = 7$ to generate $c_k$, for $k = 1, ..., 11$.

(ii) Let $g_k = \sigma(c_k)$, denoted by Eq. (22), be the point on $S^{d-1}$ corresponding to $c_k$.

For a more detailed explanation about this procedure one may refer to Wang and Fang (1990).

### 3.3. Simulation Experiment

We in this subsection perform some simulations to compare the performance of the power of the bootstrap test statistics $W_n^*$, $W_n^{*1}$, $W_n^{*11}$, and $W_n^{*21}$. The hypothesized null distribution is four dimensional normal distribution $N(\mu, V_4)$. In the first case, $\mu$ is an unknown parameter and $V_4$ is completely known. In the second case both $\mu$ and $V_4$ are regarded as unknown parameters. To reveal the performance of the tests, we consider that the underlying distribution is a convolution of $N(\mu, V_4)$ and the uniform distribution on $[0, b]$ for $b = 0, 1, 2, 3, 4$. In the simulation, the sample of size 20 is generated from $N(\mu, V_4)$ where $\mu = (1, 1, 1, 1)$ and $V_4$ is the identity matrix. In the first simulation, let $\theta = \gamma$, where $\gamma = (1, 1, 1)$, and for the second case let $\theta = (\gamma, V_4)$. The preassigned significance level was $\alpha = 0.05$. A set of 135 projection directions on $S^3$ were chosen by the number-theoretic method described above. To get the critical values, we run independently $c = 500$ times of bootstrap procedures. All reported

### Table I

**Empirical Power of the Tests, $n = 20$, $\theta = \gamma$**

<table>
<thead>
<tr>
<th>$b$</th>
<th>0</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
</tr>
</thead>
<tbody>
<tr>
<td>$W_{*1}$</td>
<td>0.044</td>
<td>0.374</td>
<td>0.848</td>
<td>0.976</td>
<td>1.000</td>
</tr>
<tr>
<td>$W_{*11}$</td>
<td>0.054</td>
<td>0.628</td>
<td>0.902</td>
<td>1.000</td>
<td>1.000</td>
</tr>
<tr>
<td>$W_{*21}$</td>
<td>0.044</td>
<td>0.528</td>
<td>0.944</td>
<td>1.000</td>
<td>1.000</td>
</tr>
<tr>
<td>$W_{*22}$</td>
<td>0.048</td>
<td>0.730</td>
<td>1.000</td>
<td>1.000</td>
<td>1.000</td>
</tr>
</tbody>
</table>
values where based on 500 replications of the basic experiment. Table I below presents the empirical power of all four tests when \( \theta = \gamma \) and Table II presents the case where \( \theta = (\gamma, V_\theta) \).

We see that under \( H_0 \) the actual percentages of times \( H_0 \) was rejected is close to the nominal level. The performance of power of \( W_{n,1}^* \) and \( W_{n,2}^* \) is better than that of \( W_{n,11}^* \) and \( W_{n,21}^* \) in the cases we conducted. On the other hand, comparing the extreme value type statistic \( W_{n,1}^* \) to the quadratic type statistic \( W_{n,11}^* \), the latter has better performance than the former.

4. THE TAIL BEHAVIOR OF \( W_{n,1} \) AND \( W_{n,2} \)

In this section we will discuss the tail behavior of \( W_{n,1} \) and \( W_{n,2} \). We begin by viewing Eqs. (8) and (9), and note that the accurate distribution of \( W_1 \) and \( W_2 \) cannot be derived except for some special cases. Therefore, it is of interest to investigate the tail probability bounds of \( W_{n,1} \) and \( W_{n,2} \).

Suppose that \( P_{\theta}(\cdot) = P(\cdot - \theta) \), where \( P(\cdot) \) is a nonatomic, spherically symmetric distribution, and \( \theta \) is a \( d \)-dimensional unknown center of \( P_{\theta}(\cdot) \), which lies in an open convex set \( \Omega \) in \( \mathbb{R}^d \). Define by \( F(\cdot) \) the marginal distribution of \( P(\cdot) \) at the projection direction \( a = (1, 0, \ldots, 0) \). By the spherical symmetry of \( P \), we know that \( a(x - \theta) \) has the distribution \( F(a) \) for all projection directions \( a \), and that \( F(a) \) has the density function \( f(a) \).

Taking \( \theta = (1/n) \sum_{j=1}^n x_j \), we have \( A(a, t) = af(t - a') \). Let \( L(x) = x - \theta \) and \( V = \text{cov}(x) = I_d \), the covariance matrix of \( x \). Let

\[
W_1 = \sup_a \left\{ W(a, t) - f(t - a') \, a'^2 \right\} \, dF(a),
\]

where \( a \) has the normal distribution \( N(0, I_d) \).

We now present the following results which would be useful for our discussion in the rest of the paper.

**Theorem 4.1.** Assume that \( \text{cov}(x) < \infty \) and \( \int f^2(t) \, dF(t) < \infty \), where \( f(\cdot) \) is the density function of \( F(\cdot) \). Then for \( \lambda > 0 \),
where \( e = \frac{\chi_2}{\sqrt{d-1}} \exp(-\pi^2 \lambda/4(e \pi^2 + 1)) \)
\[
+ 1 - \{ \Phi(\{ \pi^2 \lambda/2(e \pi^2 + 1) \}^{1/2}) - \Phi(-\{ \pi^2 \lambda/2(e \pi^2 + 1) \}^{1/2}) \}^d,
\]

and
\[
P\{ W_2 > \lambda \} \leq c \lambda^{-1/2} \log^+ \lambda \exp\left\{ -\pi^2(d+1)(d+3) \lambda/(2(3e \pi^2 + (d+1)(d+3))) \right\}
+ P\{ W_2 > (\pi^2(d+1)(d+3) \lambda/(2(3e \pi^2 + (d+1)(d+3))) \right\},
\]

where \( e = \int f^2 \, dF_\lambda \) and \( \log^+ \lambda = \max\{1, \log \lambda\} \).

For the case that \( P_\alpha(\cdot) \) is an elliptically symmetric distribution with the density function \( f_1(x' \Sigma x) \), where \( \Sigma \) is a positive definite \((d \times d)\)-matrix, it is well known that \( \sum^{-1/2} x \) has a spherical distribution. When \( \sum \) is unknown, one needs to estimate it to construct the statistic as \( W_n \) and \( W_{n2} \), in (2) and (3), respectively. Let \( F_1(\cdot) \) be the marginal distribution of \( \sum^{-1/2} x \) at the direction \( \alpha = (1, 0, ..., 0) \). We have by the spherical symmetry \( P_{\alpha}(\sum^{-1/2} x \leq t) = F_1(t/\sqrt{\alpha' \sum \alpha}) \). For each \( \alpha \in S^{d-1} \) let \( \alpha' \sum \alpha = n^{-1} \sum_{j=1}^n (a_j x_j)^2 \).

If \( E \| x \|^4 < \infty \), it is easy to see that \( \{ \sqrt{n}(\alpha' \sum_{j=1}^n \alpha - \alpha' \sum \alpha) \colon \alpha \in S^{d-1} \} \) converges weakly to a centered, continuous Gaussian process \( \{ V(\alpha) : \alpha \in S^{d-1} \} \), with covariance function \( R(\alpha, \alpha_1) = E(\alpha' x \alpha_1) = -E(\sum_{j=1}^n \alpha_j \alpha_1) \).

Along with the similar argument used in Section 2, let \( \beta' = a' \sum^{1/2} \sqrt{\alpha' \sum \alpha}, t_1 = t/\sqrt{\alpha' \sum \alpha}, x' = \sum^{-1/2} x \), and let \( \rho_0 \) be the empirical measure based on \( \{ x_1', ..., x_n' \} \), then when \( L_\alpha(x) = (a' x)^2 - E(a' x)^2 \), we have
\[
W_n = n \sup_{x \in S^{d-1}} \left\{ P_\rho R(\alpha' x \leq t) - P_\rho R(\alpha' x \leq t) \right\}
- f(t/\sqrt{\alpha' \sum \alpha})(t/2 \sqrt{\alpha' \sum \alpha}) \frac{1}{n} \sum_{j=1}^n \left( \frac{\alpha_j' \sum^{1/2}}{\sqrt{\alpha' \sum \alpha}} \right)^2 \left( \sum_{j=1}^n (x_j' x_j') \sum_{j=1}^n - E(\sum_{j=1}^n x_j' x_j') \sum_{j=1}^n \right)
\times \left( \frac{\sum_{j=1}^n (x_j' x_j')}{\sqrt{\alpha' \sum \alpha}} \right)^2 dP_\rho R(\alpha' x \leq t)
= n \sup_{x \in S^{d-1}} \int \left\{ \left( \rho_0 R(\beta' x' \leq t_1) - F_1(t_1) \right) 
- f(t_1) \frac{1}{2} \frac{1}{n} \sum_{j=1}^n \left( (\beta_j' x_j')^2 - E(\beta_j' x_j')^2 \right) \right\^2 dP_\rho R(\beta' x' \leq t_1)
\Rightarrow W_1 = \sup_{t \in S^{d-1}} \int \left\{ W(b, t_1) - f(t_1) t_1 b' V b \right\^2 dF_1(t_1),
\]

(25)
where $V$ is the limit normal random matrix of $(1/\sqrt{n}) \sum_{j=1}^{n} \{ y_j y_j' - E y y' \}$. $W_2$ also has a similar version. Hence we obtain the following result.

**Theorem 4.2.** Assume that $E \|s\|^4 < \infty$, and that

$$I \equiv \int f^2(t) t^2 dF_1(t) < \infty;$$

then for any $\lambda > 0$,

$$P\{ W_2 > \lambda \} \leq P\{ W_1 > \lambda \} \leq c_2 \lambda^{1/2} \exp(-\pi^2 \lambda/4(\pi^2 + 1))$$

$$+ \sum_{1 \leq i, k \leq d} P\{ |V_{ik}| > \pi^2 \lambda/2(\pi^2 + 1) \}$$

(27)

where $V_{ik}$ has the normal distribution $N(0, \text{cov}(x_i x_k)) 1 \leq i, k \leq d$ and $x_i$'s are the components of $s$.

Furthermore, if $P_{\theta}(\cdot)$ is a nonatomic, elliptically symmetric distribution with unknown location and dispersion matrix, it is easy to see that

$$W_1 = \sup_{a \in S^d} \left\{ \int W(a, t) - f(t) a^T Z + f(t) \frac{t}{2} a^T Y a \right\}^2 dF_1(t)$$

$$W_2 = \left\{ \int W(a, t) - f(t) \left( a^T Z + \frac{t}{2} a^T Y a \right) \right\}^2 dF_1(t) d\mu(a).$$

(28)

(29)

Combining Theorem 4.1 with Theorem 4.2, we can derive the analogous tail probability bound for $W_1$ and $W_2$.

Before proving the proof of the theorems, we cite an important result which is useful in our proofs below.

**Lemma 4.1** (Cheng and Zhu, 1992). Assume that $P$ is a $d$-dimensional nonatomic spherically symmetric distribution. Then for all $\lambda > 0$,

$$P\left\{ \sup_{a \in S^d} \int W^2(a, t) dF_1(t) > \lambda \right\} \leq c_2 \lambda^{1/2} \exp(-\pi^2 \lambda/2)$$

(30)

and

$$P\left\{ \int W^2(a, t) dF_1(t) d\mu(a) > \lambda \right\} \leq c_2 \lambda^{-1/2} \log \lambda \exp(-\pi^2 \lambda/2).$$

(31)
Proof of Theorem 4.1. Note that \( \sup_{a} |a^r Z|^2 = \max_{1 \leq i \leq d} |Z_i|^2 \), where \( Z_i \) are the components of \( Z \). Then

\[
\sup_{a} \int (f(t) a^r Z)^2 \, dF_i(t) = \int f^2(t) \, dF_i(t) \sup_{a} |a^r Z|^2 = \int f^2(t) \, dF_i(t) \max_{1 \leq i \leq d} |Z_i|^2.
\]

Combining the independence of \( Z_i \)'s, we have

\[
P \left\{ \sup_{a} \int \{ W(a, t) - f(t) a^r Z \}^2 \, dF_i(t) > \lambda \right\} \\
\leq P \left\{ \sup_{a} \int W^2(a, t) \, dF_i(t) > \lambda / (2(e \pi^2 + 1)) \right\} \\
+ P \left\{ \max_{1 \leq i \leq d} |Z_i|^2 > \pi^2 \lambda / (2(e \pi^2 + 1)) \right\} \\
\leq c e^{2d-1/2} \exp(- \pi^2 \lambda / (4(e \pi^2 + 1))) \\
+ 1 - \{ \Phi(\pi^2 \lambda / (2(e \pi^2 + 1))) \}^{1/2} \\
- \Phi(- \{ \pi^2 \lambda / (4(e \pi^2 + 1)) \}^{1/2})^d. \tag{32}
\]

(23) is proved. To prove (24), we only need to see that when \( Z \) is given, \( a^r Z / \| Z \| \) has the distribution density function,

\[
\frac{1}{B(1/2, d/2)} (1 - y^2)^{d/2 - 1}, \quad -1 \leq y \leq 1. \tag{33}
\]

For ready reference, see Fand et al. (1990, Theorem 2, Eq. 2.5) where \( B(p, q) \) is a \( \beta \)-function; then it is easy to see, together with the properties of the \( \beta \)-function, that

\[
\int (a^r Z / \| Z \|)^2 \, d\mu(a) = \frac{1}{B(1/2, d/2)} \int_0^1 y^{3/2} (1 - y)^{d/2 - 1} \, dy = \frac{B(5/2, d/2)}{B(1/2, d/2)} = \frac{3}{d(d + 2)}. \tag{34}
\]

Then by combining the independence of \( Z_i \)'s, we can get

\[
P \left\{ \int \int f^2(t) (a^r Z)^2 \, dF_i(t) \, d\mu(a) > \lambda \right\} \\
= P \{ \| Z \|^2 > \lambda / e \} = P \left\{ \chi_2^2 > \frac{d(d + 2) \lambda}{3e} \right\}. \tag{35}
\]
where $\chi^2$ has a $\chi^2$-distribution with $d$ degrees of freedom. In a similar way, as we did in proving (23), we can easily derive (24), completing the proof of Theorem 4.1.

**Proof of Theorem 4.2.** Note that the Schwarz inequality implies that $|\tilde{Z}_{ij}a_i a_j| \leq d$, where $a_i$'s are the components of $a$. Hence $\max_{a \in \mathbb{R}^{d-1}} |a' \tilde{Y} a| \leq \max_{1 \leq i, k \leq d} |v_{ik}| d$, where $v_{ik}$ has the normal distribution $N(0, \text{cov}(x_i, x_k))$. Then it is easy to show (27) by an analog of (31).

5. CONCLUDING REMARKS

In this article we considered the testing problem associated with a multivariate distribution which is a member of a known parametric distribution family. We estimated Cramér–von Mises test statistics using the projection pursuit technique. We investigated the limiting properties of our test statistics using bootstrapping approximation and the number theoretic method. We noted that the accurate limiting distribution of our test statistics are not tractable, so we presented the tail behaviors of our estimated test given that $P_\theta(\cdot)$ is a nonatomic and elliptically symmetric distribution matrix $\Sigma$. We conclude that our testing procedure works better than the existing techniques found in the literature.

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