

Two-sample correlation parameter testing in models with a Kronecker product covariance structure

Yuli Liang¹, Chengcheng Hao² and Zhengtao Li²

¹ *Orebro University School of Business, Sweden*

² *Shanghai University of International Business and Economics, China*

Abstract

Under a model having a Kronecker product covariance structure with compound symmetry, two-sample hypothesis testing for a correlation is investigated. Several tests are suggested and practical recommendations are made based on their type I error probabilities and powers.

Keywords

Covariance matrix, Transformations, Longitudinal data.