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Multivariate multiple comparison procedure among mean vectors in high-dimensional settings

Recently, when the dimension is larger than the total sample size, many procedures for testing equality of mean vectors are proposed both under normality and non- normality. In this talk, we consider multivariate multiple comparison procedure among mean vectors for high- dimensional data under non-normality. For this problem, we propose a Dempster type test statistic and derive its approximate upper percentiles. Also, we construct approximate simultaneous confidence intervals based on this statistic. Finally, we evaluate the accuracy of approximation by Monte Carlo simulation.