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**Confidence intervals for the between group variance in the unbalanced one-way random effects model of analysis of variance.** (English) [Zbl 0966.62044](#)

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Summary: A confidence interval for the between group variance is proposed which is deduced from Wald's exact confidence interval for the ratio of the two variance components in the one-way random effects model and the exact confidence interval for the error variance, resp. an unbiased estimator of the error variance. In a simulation study the confidence coefficients for these two intervals are compared with the confidence coefficients of two other commonly used confidence intervals. There, the confidence interval derived here yields confidence coefficients which are always greater than the prescribed level.

**MSC:**

[62J10](#) Analysis of variance and covariance (ANOVA)

[65C60](#) Computational problems in statistics (MSC2010)

Cited in **1** Review  
Cited in **12** Documents

**Keywords:**

unbalanced one-way nested model; Wald's confidence interval; variance components; simulation

**Full Text:** [DOI](#)

**References:**

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