

SUBSPACE TEST FOR MULTIVARIATE NORMAL DISTRIBUTION

Suppose $\mathbf{X}_1, \mathbf{X}_2, \dots, \mathbf{X}_n$ are i.i.d. observations from a multivariate normal distribution $N(\mu, \Sigma)$ where Σ is known. Further assume that \mathbf{R} is a given matrix and \mathbf{r} a given vector. Use the likelihood ratio procedure to produce a test statistic for

$$H_0: \mathbf{R}\mu = \mathbf{r} \quad \text{vs.} \quad H_1: \mathbf{R}\mu \neq \mathbf{r}.$$

Give explicit formulae for the test statistic and the critical values.