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# A nonparametric ANOVA-type test for regression curves based on characteristic functions

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## Abstract

This article studies a new procedure to test for the equality of  $k$  regression curves in a fully nonparametric context. The test is based on the comparison of empirical estimators of the characteristic functions of the regression residuals in each population. The asymptotic behaviour of the test statistic is studied in detail. It is shown that under the null hypothesis the distribution of the test statistic converges to a combination of independent  $\chi_1^2$  random variables. Under certain restrictions on the populations, the asymptotic null distribution of the test statistic is  $\chi_{k-1}^2$ . The practical performance of the test based on the asymptotic null distribution is investigated by means of simulations.

**Key Words:** Comparison of regression curves; empirical characteristic function; regression residuals.

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# 1 Introduction

Testing for the equality of the means of  $k$  populations ( $k \geq 2$ ) is a classical problem in Statistics. When the populations are assumed to follow a normal distribution with equal variance, then the ANOVA F-test is the classical way to perform the test.

In this paper we consider a more general setting. We assume that in each population along with the response variable,  $Y$ , it is also observed another variable,  $X$ , the covariate, so that the mean and the variance of the response variable depend on the values of the covariate. More specifically, let  $(X_j, Y_j)$ ,  $1 \leq j \leq k$ , be  $k$  independent random vectors satisfying general nonparametric regression models

$$Y_j = m_j(X_j) + \sigma_j(X_j)\varepsilon_j, \quad (1)$$

where  $m_j(x) = E(Y_j | X_j = x)$  is the regression function,  $\sigma_j^2(x) = Var(Y_j | X_j = x)$  is the conditional variance function and  $\varepsilon_j$  is the regression error, which is assumed to be independent of  $X_j$ . Note that, by construction,  $E(\varepsilon_j) = 0$  and  $Var(\varepsilon_j) = 1$ . The covariate  $X_j$  is continuous with density function  $f_j$ . The regression functions, the variance functions, the distribution of the errors and the distribution of the covariates are unknown and no parametric models are assumed for them. Under this framework our approach is fully nonparametric.

In this conditional setting, the hypothesis of equality of means is stated in terms of the conditional means or regression functions

$$H_0 : m_1 = m_2 = \dots = m_k,$$

or, in other words, the mean effect of the covariates over the responses is equal in the  $k$  populations. Since the objective is to compare the regression curves, it is reasonable to assume that the covariates have common compact support. The alternative hypothesis is

$$H_1 : H_0 \text{ is not true.}$$

Note that this testing problem contains the simpler case described in the first paragraph as a particular case by only eliminating the covariates in the models.

The problem of testing for the equality of regression curves in nonparametric settings has been previously treated in the statistical literature. The papers by Delgado (1993), Kulasekera (1995), Neumeyer and Dette (2003), Neumeyer and Pardo-Fernández (2009) and Srihera and Stute (2010), among others, are devoted to the comparison of two curves. Pardo-Fernández et al. (2007) deal with the comparison of  $k$  ( $k \geq 2$ ) regression curves.

Their approach is based on comparing the distribution functions of the regression errors. More specifically, let  $\varepsilon_j = \{Y_j - m_j(X_j)\}/\sigma_j(X_j)$  be the regression error in population  $j$ . Let  $m_0$  be the common regression curve under the null hypothesis, and define

$$\varepsilon_{0j} = \{Y_j - m_0(X_j)\}/\sigma_j(X_j) = \varepsilon_j + \{m_j(X_j) - m_0(X_j)\}/\sigma_j(X_j), \quad (2)$$

$1 \leq j \leq k$ . It turns out that the null hypothesis  $H_0$  is true if and only if, for all  $1 \leq j \leq k$ , the random variables  $\varepsilon_j$  and  $\varepsilon_{0j}$  have the same distribution (see Theorem 1 in Pardo-Fernández et al., 2007). This assessment can be interpreted in terms of the cumulative distribution function (cdf) or in terms of any other function characterizing the probability law of the errors. Pardo-Fernández et al. (2007) restricted their attention to the cdf.

The probability law of any random variable  $X$  is also characterized by its characteristic function (cf),  $\varphi(t) = E\{\exp(itX)\}$ . Recent years have witnessed an increasing number of proposals for hypothesis testing whose test statistics measure deviations between the empirical characteristic function (ecf) of the available data and an estimator of the cf under the null hypothesis. In the line of the setting considered in this paper, that is, by assuming that the data are generated by regression models, are the papers by Jiménez-Gamero et al. (2005) and Hušková and Meintanis (2007, 2010), for testing goodness of fit (gof) for the errors, and Hušková and Meintanis (2009) for testing gof of the regression function to a parametric function. An advantage of the cf approach over the one based on the cdf, as observed in Hušková and Meintanis (2009), is that the former usually requires less stringent assumptions for its validity. In addition, from the simulation results for finite sample sizes in these and other related papers, the tests based on the ecf compete very satisfactorily with those based on the empirical cdf (ecdf).

Having in mind the reasons above, the purpose of the present paper is to test  $H_0$  by comparing consistent estimators of the cfs of the random variables  $\varepsilon_j$  and  $\varepsilon_{0j}$ ,  $1 \leq j \leq k$ . With this aim, the paper is organized as follows. Section 2 introduces the test statistic, which is of a Cramér-von-Mises type, and also provides an alternative expression, which is useful from a computational point of view. Asymptotic properties are studied in Section 3. It is shown that, under certain weak conditions on the distributions of the errors and of the covariates, the null distribution is proportional to a  $\chi_{k-1}^2$  distribution. When such conditions do not hold, the null distribution of the test statistic as well as its asymptotic null distributions are both unknown. In order to approximate the null distribution of the test statistic, consistent null distribution estimators are proposed. The behaviour of the test under fixed and local alternatives is also studied. Section 4 contains some numerical results based on simulations to study the practical performance of the test and to compare it with other existing methods. Section 5 concludes. All proofs of the theoretical results are deferred to the Appendix.

The following notation will be used along the paper:  $P_0$  denotes probability assuming that  $H_0$  is true;  $E_0$  denotes expectation assuming that  $H_0$  is true;  $P_*$  denotes the conditional probability law, given the data; all limits in this paper are taken when  $n \rightarrow \infty$ ;  $\xrightarrow{\mathcal{L}}$  denotes convergence in distribution;  $\xrightarrow{P}$  denotes convergence in probability;  $\xrightarrow{a.s.}$  denotes the almost sure convergence; if  $x \in \mathbb{R}^k$ , with  $x' = (x_1, \dots, x_k)$ , then  $diag(x)$  is the  $k \times k$  diagonal matrix whose  $(i, i)$  entry is  $x_i$ ,  $1 \leq i \leq k$ ; for any complex number  $z = a + ib$ ,  $Re(z) = a$  is its real part,  $\bar{z} = a - ib$  is its conjugate and  $|z|$  is its modulus;  $N_k(\mu, \Sigma)$  denotes the multivariate normal distribution with mean vector  $\mu$  and variance-covariance matrix  $\Sigma$ ; an unspecified integral denotes integration over the whole real line  $\mathbb{R}$ .

## 2 The test statistic

Let  $(X_{jl}, Y_{jl})$ ,  $1 \leq l \leq n_j$ , be independent and indentially distributed (iid) observations from  $(X_j, Y_j)$ ,  $1 \leq j \leq k$ . Let  $f_j(x)$  be the probability density function (pdf) of  $X_j$ ,  $n = \sum_{j=1}^k n_j$ , and let  $f_{mix}(x) = \sum_{j=1}^k p_j f_j(x)$  be the pdf of the mixture of covariates according to the weights  $p_1, \dots, p_k$ , where  $p_j = \lim n_j/n$ . In order to estimate the errors, we first need to estimate the regression functions,  $m_j(x) = E(Y_j|X_j = x)$ , the variance functions,  $\sigma_j^2(x) = E\{[Y_j - m_j(x)]^2|X_j = x\}$ , and the common regression function under  $H_0$ ,  $m_0(x) = \sum_{j=1}^k p_j \{f_j(x)/f_{mix}(x)\} m_j(x)$ . With this aim we use nonparametric estimators based on kernel smoothing techniques. Let  $K$  denote a nonnegative kernel function defined on  $\mathbb{R}$  (usually, a symmetric pdf), let  $0 < h_n \equiv h \rightarrow 0$  be the bandwidth or smoothing parameter and  $K_h(x) = h^{-1}K(x/h)$ . We use the following estimators for the functions  $m_j$ ,  $\sigma_j^2$  and  $m_0$ :

$$\hat{m}_j(x) = \sum_{l=1}^{n_j} w_{jl}(x) Y_{jl}, \quad \hat{\sigma}_j^2(x) = \sum_{l=1}^{n_j} w_{jl}(x) Y_{jl}^2 - \hat{m}_j^2(x), \quad \hat{m}_0(x) = \sum_{j=1}^k \frac{n_j}{n} \frac{\hat{f}_j(x)}{\hat{f}_{mix}(x)} \hat{m}_j(x),$$

where

$$\hat{f}_j(x) = n_j^{-1} \sum_{l=1}^{n_j} K_h(x - X_{jl}), \quad \hat{f}_{mix}(x) = \sum_{j=1}^k \frac{n_j}{n} \hat{f}_j(x),$$

$1 \leq j \leq k$ . The quantities  $w_{jl}$  are, for example, Nadaraya-Watson weights

$$w_{jl}(x) = \frac{K_h(X_{jl} - x)}{\sum_{v=1}^{n_j} K_h(X_{jv} - x)},$$

which are a particular case of local-polynomial weighting (see Fan and Gijbels, 1996). Under the model assumptions that will be stated in the next section, the results in this article are valid for Nadaraya-Watson (local-constant) and for local-linear estimators.

Based on these estimators, for each population  $j$ ,  $1 \leq j \leq k$ , we construct two samples of residuals:

$$\hat{\varepsilon}_{jl} = \frac{Y_{jl} - \hat{m}_j(X_{jl})}{\hat{\sigma}_j(X_{jl})} \quad \text{and} \quad \hat{\varepsilon}_{0jl} = \frac{Y_{jl} - \hat{m}_0(X_{jl})}{\hat{\sigma}_j(X_{jl})}, \quad (3)$$

$1 \leq l \leq n_j$ , whose ecfs are

$$\hat{\varphi}_j(t) = \frac{1}{n_j} \sum_{l=1}^{n_j} \exp(it\hat{\varepsilon}_{jl}) \quad \text{and} \quad \hat{\varphi}_{0j}(t) = \frac{1}{n_j} \sum_{l=1}^{n_j} \exp(it\hat{\varepsilon}_{0jl}), \quad (4)$$

respectively. These ecfs are nothing but (consistent) kernel based nonparametric estimators of the population cfs  $\varphi_j(t) = E\{\exp(it\varepsilon_j)\}$  and  $\varphi_{0j}(t) = E\{\exp(it\varepsilon_{0j})\}$ , respectively, where  $\varepsilon_{0j}$  is as defined in (2). The testing procedure consists of comparing  $\hat{\varphi}_j(t)$  and  $\hat{\varphi}_{0j}(t)$ ,  $1 \leq j \leq k$ , using a weighted  $L_2$ -distance. More precisely, following the work of Hušková and Meintanis (see Hušková and Meintanis, 2007, 2009, 2010) we define the test statistic

$$T_{1n} \equiv T_{1n}(w) = \sum_{j=1}^k \frac{n_j}{n} \int |\hat{\varphi}_j(t) - \hat{\varphi}_{0j}(t)|^2 w(t) dt, \quad (5)$$

where  $w$  is any given non-negative weight function.

The motivation behind the test statistic  $T_{1n}$  is the following:  $T_{1n}$  converges in probability to (see Theorem 7 below)

$$T_1 \equiv T_1(w) = \sum_{j=1}^k p_j \int |\varphi_j(t) - \varphi_{0j}(t)|^2 w(t) dt. \quad (6)$$

Under  $H_0$ ,  $\varphi_j(t) = \varphi_{0j}(t)$  for all  $t$  and for  $1 \leq j \leq k$ , and thus  $T_1$  vanishes. As a consequence, under  $H_0$ ,  $T_{1n}$  should be “very small”. We then conclude that, any value of  $T_{1n}$  which is “significantly large” should lead to the rejection of  $H_0$ . In practice, given a significance level, a threshold value above which  $H_0$  is rejected needs to be established. To this end we need to study the null distribution of  $T_{1n}$ . Since this distribution is unknown, as an approximation to it we derive the asymptotic null distribution. This will be done in the next section.

**Remark 1** *From Lemma 1 in Alba-Fernández et al. (2008), an alternative expression for  $T_{1n}$ , which is useful from a computational point of view, is given by*

$$nT_{1n} = \sum_{j=1}^k \frac{1}{n_j} \left\{ \sum_{l,s=1}^{n_j} I_w(\hat{\varepsilon}_{jl} - \hat{\varepsilon}_{js}) + \sum_{l,s=1}^{n_j} I_w(\hat{\varepsilon}_{0jl} - \hat{\varepsilon}_{0js}) - 2 \sum_{l,s=1}^{n_j} I_w(\hat{\varepsilon}_{jl} - \hat{\varepsilon}_{0js}) \right\},$$

where  $I_w(t) = \int \cos(tx)w(x)dx$ . If  $w$  is a pdf with cf  $\varphi_w$  then  $I_w(t) = \text{Re}\{\varphi_w(t)\}$ , which clearly coincides with  $\varphi_w$  when  $w$  is a symmetric pdf.

### 3 Asymptotics

In order to study the limit behaviour of the test statistic  $T_{1n}$  we first need to introduce some assumptions on the models (1) and on the available data. Recall that we are assuming that  $\{(X_{jl}, Y_{jl}), 1 \leq l \leq n_j\}$  are iid observations from  $(X_j, Y_j)$  and the sets  $\{(X_{1l}, Y_{1l}), 1 \leq l \leq n_1\}, \dots, \{(X_{jk}, Y_{jk}), 1 \leq l \leq n_k\}$  are independent.

#### Assumption (A):

- (A.1) For  $1 \leq j \leq k$ : (i)  $X_j$  has a compact support  $R$ . (ii)  $f_j, m_j$  and  $\sigma_j$  are two times continuously differentiable on  $R$ . (iii)  $\inf_{x \in R} f_j(x) > 0$  and  $\inf_{x \in R} \sigma_j(x) > 0$ .
- (A.2) For  $1 \leq j \leq k$ : the samples sizes satisfy  $\lim n_j/n = p_j$ , where  $0 < p_j < 1$ .
- (A.3)  $K$  is a twice continuously differentiable symmetric pdf with compact support.
- (A.4) The weight function satisfies  $w(t) \geq 0$ , for all  $t \in \mathbb{R}$ , and  $\int t^4 w(t) dt < \infty$ .
- (A.5)  $nh_n^4 \rightarrow 0$  and  $nh_n^2/\ln n \rightarrow \infty$ .

These assumptions are mainly needed to guarantee the uniform consistency of the kernel estimators  $\hat{f}_j, \hat{\sigma}_j, \hat{m}_j$  and  $\hat{m}_0$ . Observe that no restriction on the distribution of the errors have been done, like the existence of a pdf. So the results in this paper could be used to compare two or more regression functions when the distribution of the errors is arbitrary: continuous, discrete or mixed. This is not the case for many methods that can be found in the literature, which usually assume continuity of the errors.

The following theorem gives an asymptotic approximation for  $\sqrt{n_j}\{\varphi_j(t) - \varphi_{0j}(t)\}$ ,  $1 \leq j \leq n_j$ , that will allow us to derive the asymptotic null distribution of the test statistic  $T_{1n}$ , given in the subsequent corollary. Let  $\Sigma = (\sigma_{jv})_{1 \leq j, v \leq k}$  be the matrix whose elements are

$$\begin{aligned} \sigma_{jj} &= 1 - 2p_j E \left\{ \frac{f_j(X_j)}{f_{mix}(X_j)} \right\} + p_j \sum_{r=1}^k p_r E \left\{ \frac{\sigma_r^2(X_r)}{\sigma_j^2(X_r)} \frac{f_j^2(X_r)}{f_{mix}^2(X_r)} \right\}, \\ \sigma_{jv} &= \sqrt{p_j p_v} \sum_{r=1}^k p_r E \left\{ \frac{\sigma_r^2(X_r)}{\sigma_j(X_r) \sigma_v(X_r)} \frac{f_j(X_r) f_v(X_r)}{f_{mix}^2(X_r)} \right\} \\ &\quad - \sqrt{p_j p_v} E \left\{ \frac{\sigma_v(X_v)}{\sigma_j(X_v)} \frac{f_j(X_v)}{f_{mix}(X_v)} + \frac{\sigma_j(X_j)}{\sigma_v(X_j)} \frac{f_v(X_j)}{f_{mix}(X_j)} \right\}, \quad j \neq v. \end{aligned} \tag{7}$$

**Theorem 2** Under Assumption (A), if  $H_0$  is true, then

$$\sqrt{n_j} \{ \hat{\varphi}_j(t) - \hat{\varphi}_{0j}(t) \} = it\varphi_j(t)Z_j + tR_{1j}(t) + t^2R_{2j}(t),$$

where  $\sup_t |R_{sj}(t)| = o_p(1)$ ,  $s = 1, 2$ , and  $Z := (Z_1, \dots, Z_k)' \sim N_k(0, \Sigma)$ .

Define the diagonal matrix  $\mathcal{A} = \text{diag}(a_1, \dots, a_k)$ , where  $a_j = \int t^2 |\varphi_j(t)|^2 w(t) dt$ ,  $1 \leq j \leq k$ . The results in the theorems and the corollaries below will hold whenever  $\text{trace}(\mathcal{A}\Sigma) > 0$ . Before stating the results, we briefly discuss this condition. Observe that

$$\text{trace}(\mathcal{A}\Sigma) = \sum_{j=1}^k a_j \sigma_{jj} > 0 \text{ if and only if } a_j > 0 \text{ and } \sigma_{jj} > 0 \text{ for some } j, 1 \leq j \leq k.$$

The quantities  $\sigma_{jj}$  in (7) can be also expressed as

$$\sigma_{jj} = p_j \sum_{l=1}^k p_l E \left[ \frac{\sigma_l^2(X_l)}{\sigma_j^2(X_l)} \left\{ \frac{f_j(X_l)}{f_{mix}(X_l)} - \frac{I(l=j)}{p_l} \right\}^2 \right],$$

where  $I(A)$  denotes the indicator function of the set  $A$ . From the expression above and Assumption A, it is clear that  $\sigma_{jj} > 0$ , for all  $j$ . Therefore, to ensure  $\text{trace}(\mathcal{A}\Sigma) > 0$  we only need to ensure that  $a_j > 0$  for some  $j$ . An easy way to get  $a_j > 0$  is by taking  $w(t) > 0$ , for  $t$  in a neighborhood of the origin.

The following assumption will appear in the statement of some of the results below:

**Assumption (B):**  $a_j > 0$  for some  $0 \leq j \leq k$ .

**Corollary 3** Under Assumptions (A) and (B), if  $H_0$  is true, then  $nT_{1n} \xrightarrow{\mathcal{L}} W_1 = Z'AZ$ , where  $Z$  is as in Theorem 2.

In other words, the limiting distribution of  $nT_{1n}$  under  $H_0$  is a linear combination of independent chi-square variables,  $\sum_{j=1}^k \beta_j \chi_{1,j}^2$ , where  $\chi_{1,1}^2, \dots, \chi_{1,k}^2$  are independent chi-square random variates with one degree of freedom and  $\beta_1, \dots, \beta_k$  are the eigenvalues of  $\mathcal{A}\Sigma$ . Unfortunately, the quantities  $\beta_j$  in this linear combination are unknown. They depend on the distribution of the errors through the  $a_j$ 's, and on the distribution of the covariates through  $\sigma_{jv}$ 's. They also depend on the unknown design densities,  $f_j$ , and the conditional variance functions,  $\sigma_j^2$ . So to use Theorem 2 in practice, one first need to find a consistent estimator, say  $\hat{\beta}_j$ , for every  $\beta_j$ ,  $1 \leq j \leq k$ . This can be easily done via plug-in method using the kernel estimators (as defined above) instead of the unknown functions  $\varphi_j$ ,  $f_j$ ,  $f_{mix}$  and  $\sigma_j^2$ . In order to perform the test we also need to approximate the



distribution of  $\sum_{j=1}^k \hat{\beta}_j \chi_{1,j}^2$  which can be done via Monte Carlo method or some numerical method (see for example Kotz et al, 1967, Castaño-Martínez et al, 2005). With such a distribution, we can finally get the critical value and/or the  $p$ -value for the test based on  $T_{1n}$ . The next result states the validity of this procedure.

Let  $W_{1n} = \sum_{j=1}^k \hat{\beta}_j \chi_{1,j}^2$ , where  $\chi_{11}^2, \dots, \chi_{1k}^2$  are independent chi-square variables with one degree of freedom and  $\hat{\beta}_1, \dots, \hat{\beta}_k$  are the eigenvalues of  $\hat{\mathcal{A}}\hat{\Sigma}$ , with  $\hat{\mathcal{A}} = \text{diag}(\hat{a}_1, \dots, \hat{a}_k)$ ,  $\hat{\Sigma} = (\hat{\sigma}_{jv})_{1 \leq j, v \leq k}$ ,

$$\hat{a}_j = \frac{-1}{\binom{n_j}{2}} \sum_{1 \leq r < s \leq n_j} D_2 I_w(\hat{\varepsilon}_{jr} - \hat{\varepsilon}_{js}), \quad 1 \leq j \leq k, \quad (8)$$

$D_2 I_w(t) = \frac{\partial^2}{\partial t^2} I_w(t)$ ,  $I_w$  as defined in Remark 1,  $\hat{\sigma}_{jj} = 1 - 2\hat{p}_j \hat{\mu}_j + \hat{p}_j \sum_{r=1}^k \hat{p}_r \hat{\mu}_{jvr}$ ,  $\hat{\sigma}_{jv} = \sqrt{\hat{p}_j \hat{p}_v} \sum_{r=1}^k \hat{p}_r \hat{\mu}_{jvr} - \sqrt{\hat{p}_j \hat{p}_v} (\hat{\mu}_{jv} + \hat{\mu}_{vj})$ ,  $j \neq v$ , with

$$\hat{p}_j = \frac{n_j}{n}, \quad \hat{\mu}_j = \frac{1}{n_j} \sum_{l=1}^{n_j} \frac{\hat{f}_j(X_{jl})}{\hat{f}_{mix}(X_{jl})}, \quad \hat{\mu}_{jv} = \frac{1}{n_v} \sum_{l=1}^{n_v} \frac{\hat{\sigma}_v(X_{vl})}{\hat{\sigma}_j(X_{vl})} \frac{\hat{f}_j(X_{vl})}{\hat{f}_{mix}(X_{vl})},$$

$$\hat{\mu}_{jvr} = \frac{1}{n_r} \sum_{l=1}^{n_r} \frac{\hat{\sigma}_r^2(X_{rl})}{\hat{\sigma}_j(X_{rl}) \hat{\sigma}_v(X_{rl})} \frac{\hat{f}_j(X_{rl}) \hat{f}_v(X_{rl})}{\hat{f}_{mix}^2(X_{rl})},$$

$1 \leq j, v, r \leq k$ .

**Theorem 4** Under Assumptions (A) and (B),

$$\sup_x |P_0\{nT_{1n}(w) \leq x\} - P_*(W_{1n} \leq x)| \xrightarrow{P} 0.$$

**Remark 5** If all the covariates have the same distribution,  $f_1 = \dots = f_k$ , and all variance functions are equal,  $\sigma_1 = \dots = \sigma_k$ , then

$$\Sigma = I_k - pp', \quad p' = (\sqrt{p_1}, \dots, \sqrt{p_k}).$$

In this case, it is easy to see that  $\Sigma$  has two different eigenvalues: 0, with multiplicity 1, and 1, with multiplicity  $k - 1$ . Therefore, if it is also assumed that the laws of the errors are such that  $a = a_1 = \dots = a_k$  (for instance, if they also have the same distribution), then  $a^{-1}nT_{1n}(w) \xrightarrow{\mathcal{L}} \sum_{j=1}^{k-1} \chi_{1j}^2 = \chi_{k-1}^2$ , which coincides with the null distribution of the classical ANOVA test for comparing means. To get a consistent null distribution estimator of  $nT_{1n}(w)$  in this case, it suffices to have a consistent estimator of  $a$ .

**Corollary 6** *Suppose that Assumptions (A) and (B) hold. If all covariates have the same distribution, all variance functions are equal and the laws of the errors are such that  $a = a_1 = \dots = a_k$ , then*

$$\sup_x |P_0\{nT_{1n}(w) \leq x\} - P_*(W_{01n} \leq x)| \xrightarrow{P} 0,$$

where  $W_{01n} = \hat{a}\chi_{k-1}^2$ , with  $\hat{a} = \sum_{j=1}^k \hat{p}_j \hat{a}_j$ , and  $\hat{a}_j$  is as defined by (8).

The result in Corollary 3 tells us that  $nT_{1n} = O_P(1)$ . As a decision rule for testing  $H_0$  against  $H_1$  we propose to use  $\Psi_{1,\alpha} = I(nT_{1n} > t_{1,\alpha})$ , where  $t_{1,\alpha}$  is the  $1 - \alpha$  percentile of the null distribution of  $nT_{1n}$  or any consistent estimator of it. The following theorem shows that, with probability tending to 1,  $T_{1n}$  behaves (asymptotically) like  $T_1$ , see (6). This will allow us to derive the consistency of our test.

**Theorem 7** *Suppose that Assumption (A) hold. Then,  $T_{1n} = T_1 + o_p(1)$ , where  $T_1$  is as defined in (6).*

As an immediate consequence of this theorem, we conclude that, for adequate choices of the weight function, the test  $\Psi_{1,\alpha}$  is consistent against any fixed alternative, that is to say, it will asymptotically reject  $H_0$  with probability one if it is not true. This property is formally stated in the following corollary.

**Corollary 8** *Suppose that Assumption (A) hold. If  $w$  is such that  $T_1 > 0$  whenever  $m_r \neq m_s$ , for some  $1 \leq r, s \leq k$ ,  $r \neq s$ , then  $\lim_{n \rightarrow \infty} P(\Psi_{1,\alpha} = 1) = 1$ , for any  $0 < \alpha < 1$ .*

Since two distinct characteristic functions can be equal in a finite interval (see, for example, Feller, 1971; p. 479), a general way to ensure that  $T_1 > 0$  whenever  $m_r \neq m_s$ , for some  $1 \leq r, s \leq k$ ,  $r \neq s$ , is to take  $w(t) > 0$ , for all  $t \in \mathbb{R}$ . For instance, one can take  $w$  as the pdf of a normal law.

Finally, we study the limiting behaviour of the test statistic under local alternatives converging to the null hypothesis at the rate  $n^{-1/2}$ . Specifically, let us consider the following local alternative hypothesis

$$H_{1,n} : m_j = m_{00} + n^{-1/2}r_j, \quad 1 \leq j \leq k,$$

where  $m_{00}$  is assumed to be two times continuously differentiable, and the functions  $r_j$  satisfy

$$E\{r_j^2(X_l)\} < \infty, \quad 1 \leq j, l \leq k. \quad (9)$$

**Theorem 9** Under Assumption (A) and the alternative hypothesis  $H_{1,n}$ , if (9) holds, then

$$\sqrt{n_j} \{ \hat{\varphi}_j(t) - \hat{\varphi}_{0j}(t) \} = it\varphi_j(t)(Z_j + \sqrt{p_j}\mu_j) + R_j(t), \quad \text{with} \quad \int R_j(t)^2 w(t) dt = o_p(1),$$

where  $Z = (Z_1, \dots, Z_k)'$  is as in Theorem (2) and

$$\mu_j = \sum_{v=1}^k p_v E \left\{ \frac{f_v(X_j) r_v(X_j)}{f_{mix}(X_j) \sigma_j(X_j)} \right\} - E \left\{ \frac{r_j(X_j)}{\sigma_j(X_j)} \right\}, \quad 1 \leq j \leq k.$$

**Corollary 10** Under Assumption (A) and the alternative hypothesis  $H_{1,n}$ , if (9) holds, then  $nT_{1n} \xrightarrow{\mathcal{L}} (Z + \mu)' \mathcal{A} (Z + \mu)$ , where  $Z$  is as defined in Theorem 2 and  $\mu' = (\sqrt{p_1}\mu_1, \dots, \sqrt{p_k}\mu_k)$ .

Although the test based on the rule  $\Psi_{1,\alpha}$  is fully nonparametric, it is able to detect local alternatives converging to the null hypothesis at the rate  $n^{-1/2}$  whenever  $\mu' \mathcal{A} \neq 0$ .

The paper by Pardo-Fernández et al. (2007) studies two Kolmogorov-Smirnov and two Cramér-von Mises type statistics for testing  $H_0$  based on the ecdf of the residuals. Our test statistic  $T_{1n}$  can be seen as the cf analogue of their first Cramér-von Mises type statistic. An ecf version of their second Cramér-von Mises type statistic is

$$T_{2n} = \int |\hat{\varphi}(t) - \hat{\varphi}_0(t)|^2 w(t) dt,$$

where  $\hat{\varphi}(t) = \sum_{j=1}^k \frac{n_j}{n} \hat{\varphi}_j(t)$  and  $\hat{\varphi}_0(t) = \sum_{j=1}^k \frac{n_j}{n} \hat{\varphi}_{0j}(t)$ , which are consistent estimators of  $\varphi(t) = \sum_{j=1}^k p_j \varphi_j(t)$  and  $\varphi_0(t) = \sum_{j=1}^k p_j \varphi_{0j}(t)$ , respectively. The motivation of this statistic is that the equality of  $\varphi(t)$  and  $\varphi_0(t)$  also characterizes the null hypothesis.

The same steps followed in the analysis of  $T_{1n}$  can be used to study  $T_{2n}$ . In particular,  $T_{2n}$  can be computed as (see Remark 1)

$$n^2 T_{2n} = \sum_{j,v=1}^k \sum_{l=1}^{n_j} \sum_{s=1}^{n_v} \{ I_w(\hat{\varepsilon}_{jl} - \hat{\varepsilon}_{vs}) + I_w(\hat{\varepsilon}_{0jl} - \hat{\varepsilon}_{0vs}) - 2I_w(\hat{\varepsilon}_{jl} - \hat{\varepsilon}_{0vs}) \}.$$

The asymptotic null distribution of  $T_{2n}$  is given in the following result, which is analogous to Corollary 2.

**Corollary 11** Let  $\mathcal{B} = \text{diag}(p)\mathcal{C}\text{diag}(p)$ , where  $p = (\sqrt{p_1}, \dots, \sqrt{p_k})'$  and  $\mathcal{C} = (c_{jv})_{1 \leq j, v \leq k}$  is the matrix with elements

$$c_{jv} = \int t^2 \text{Re} \{ \varphi_j(t) \overline{\varphi_v(t)} \} w(t) dt, \quad 1 \leq j, v, \leq k.$$

Under Assumption (A), if  $H_0$  is true and  $\text{trace}(\mathcal{B}\Sigma) > 0$ , then  $nT_{2n} \xrightarrow{\mathcal{L}} W_2 = Z' \mathcal{B} Z$ , where  $Z$  is as in Theorem 2.

In contrast to the case of  $T_{1n}$ , there is no easy way of ensuring that  $\text{trace}(\mathcal{B}\Sigma) > 0$ . To see this fact, consider for example the case with  $f_1 = \dots = f_k$  and  $\sigma_1 = \dots = \sigma_k$ . In this situation we saw that  $\Sigma = I_k - pp'$ , with  $p' = (\sqrt{p_1}, \dots, \sqrt{p_k})$ ; if in addition the errors are such that  $c = c_{jv}$ ,  $1 \leq j, v \leq k$ , then  $\text{trace}(\mathcal{B}\Sigma) = 0$ , and thus the distribution of  $nT_{2n}$  is degenerate for any choice of the weight function  $w$ .

The asymptotic distribution of  $T_{2n}$  under  $H_0$  depends on certain properties of the populations, which are typically unknown, and it can be summarized as

$$nT_{2n} = \begin{cases} O_P(1) & \text{if } \text{trace}(\mathcal{B}\Sigma) > 0, \\ o_P(1) & \text{if } \text{trace}(\mathcal{B}\Sigma) = 0. \end{cases}$$

In the first case ( $\text{trace}(\mathcal{B}\Sigma) > 0$ ), the asymptotic null distribution of  $T_{2n}$  is analogous to the distribution of  $T_{1n}$ , that is, a combination of chi-square random variables multiplied by the eigenvalues of  $\mathcal{B}\Sigma$ , which can be estimated as in Theorem 4. In the second case ( $\text{trace}(\mathcal{B}\Sigma) = 0$ ), a deeper analysis of the asymptotic distribution is required. However, from a practical point of view, this analysis is somehow useless since the practitioner would not know which one of the two situations apply for a given data set. Because of these reasons, we have focused on the test statistic  $T_{1n}$ .

**Remark 12** *To approximate the null distribution of their test statistics, Pardo-Fernández et al. (2007) employed a bootstrap procedure based on smoothed residuals (see also Neumeyer, 2009, for a theoretical justification). Of course, the same bootstrap procedure could be used to approximate the null distribution of  $nT_{1n}$  and  $nT_{2n}$ . Nevertheless, from a computational point of view, the estimators in Theorem 4 and Corollary 6 are less time consuming. The finite sample performance of both approximations are numerically investigated in Section 4.*

## 4 Numerical results

In this section we report the results of an experiment carried out to study the practical behaviour of the proposed testing procedure by means of simulations. We investigate the approximation given in Theorem 4 and also the bootstrap approximation used in Pardo-Fernández et al. (2007) in order to compare their tests with ours. In all cases, the tables display the observed proportion of rejections in 1000 simulated data sets.

Firstly, in a two-population ( $k = 2$ ) framework, the following regression models are considered:

- (i)  $m_1(x) = m_2(x) = 1$
- (ii)  $m_1(x) = m_2(x) = x$
- (iii)  $m_1(x) = m_2(x) = \sin(2\pi x)$
- (iv)  $m_1(x) = m_2(x) = \exp(x)$
- (v)  $m_1(x) = x, m_2(x) = 1 + x$
- (vi)  $m_1(x) = \exp(x), m_2(x) = \exp(x) + x$
- (vii)  $m_1(x) = \sin(2\pi x), m_2(x) = \sin(2\pi x) + x$
- (viii)  $m_1(x) = 1, m_2(x) = 1 + \sin(2\pi x)$

Models (i)-(iv) are under the null hypothesis, and models (v)-(viii) are under the alternative. For the scale functions, in each case we study a homoscedastic and a heteroscedastic scenario:

Homoscedastic models (S1):  $\sigma_1(x) = 0.50; \sigma_2(x) = \sqrt{0.50}$ .

Heteroscedastic models (S2):  $\sigma_1(x) = \frac{7}{6}0.50x + \frac{1}{2}0.50; \sigma_2(x) = \frac{7}{8}\sqrt{0.50}x + \frac{1}{2}\sqrt{0.50}$ .

The covariates  $X_1$  and  $X_2$  have distributions  $Beta(1.5, 2)$  and  $Beta(2, 1.5)$ , respectively. This choice of the distributions of the covariates motivates the models of the scale functions in the heteroscedastic case, as they verify that  $E[\sigma_1(X_1)] = 0.50$  and  $E[\sigma_2(X_2)] = \sqrt{0.50}$ , so the homoscedastic case and the heteroscedastic case are somehow comparable. The regression errors  $\varepsilon_1$  and  $\varepsilon_2$  are  $N(0, 1)$ .

Nonparametric estimation of the regression functions is performed by the local-linear estimator. For the estimation of the variance functions, we prefer the local-constant estimator (Nadaraya-Watson), since the local-linear can produce negative values. In both cases the kernel function is the kernel of Epanechnikov  $K(u) = 0.75(1-u^2)I(-1 < u < 1)$ , which have some optimal properties.

The bandwidth selection is often a complicated issue in situations involving nonparametric smoothing. For a bandwidth of the form  $h = Cn^a$ , assumption (A.5) implies that  $-0.5 < a < -0.25$ , so the optimal bandwidth in estimation (which corresponds to  $a = -0.2$  for the Nadaraya-Watson estimator and for the local-linear estimator) is excluded. In these simulations we present results for fixed bandwidths of the form  $h = Cn^{-0.375}$ , with  $C = 1, 1.5, 2$ . This choice provides reasonable values for the considered setups.

As weighting function  $w(t)$  we take the pdf of a normal random variable with mean zero and standard deviation  $\sigma_w$ . In Table 1 we briefly investigate the effect of changing the parameter  $\sigma_w$  in models (iv) (level approximation) and (vi) (power) when the critical values are approximated from the estimated asymptotic distribution of  $T_{n1}$  as explained in Theorem 4. The results are quite homogeneous, so this parameter does not seem to have an important impact. In the rest of the simulations we only show results for  $\sigma_w = 1$ .

[ Table 1 to be placed here ]

Tables 2 and 3 also show results for the test based on the estimated asymptotic distribution of  $T_{n1}$ . The level –models (i)-(iv)– is slightly overestimated for small sample sizes, but the approximation improves as the sample sizes increase, reaching a good approximation for  $(n_1, n_2) = (100, 100)$ . The test also reaches good power, both in the homoscedastic and in the heteroscedastic cases.

[ Table 2 to be placed here ]

[ Table 3 to be placed here ]

As mentioned before, the tests proposed in Pardo-Fernández et al. (2007) are based on a bootstrap approximation of the null distribution of the test statistics. In order to establish a fair comparison, we have also estimated the null distribution of our test statistic by using the bootstrap algorithm defined in the above-mentioned paper. Besides, we have also incorporated here the test statistic  $T_{n2}$ , for which the asymptotic null distribution is difficult to approximate. Table 4 shows the results of the tests based on  $T_{n1}$  and  $T_{n2}$  and the four tests proposed in Pardo-Fernández et al. (2007), which are denoted by  $T_{KS}^1$ ,  $T_{KS}^2$ ,  $T_{CM}^1$  and  $T_{CM}^2$ . For the sake of brevity of the presentation of the table, we restrict ourselves to the significance level  $\alpha = 0.05$  and bandwidth with  $C = 1$  (similar results have been obtained for other significance levels and other specifications of the bandwidth). In terms of level, we see that the approximation of the level is good for all test statistics, except for  $T_{KS}^2$ . Compared to the asymptotic approximation, the bootstrap approximation improves the behaviour of the test statistic  $T_{1n}$  for small sample sizes. In terms of power, for models (v)-(vii), the test based on  $T_{1n}$  is very similar to the test based on  $T_{CM}^1$ , and both outperform the other ones. For model (viii), the best power is achieved by  $T_{2n}$ . Also note in that model  $T_{1n}$  reaches a reasonable power and it is much better than  $T_{CM}^1$ .

[ Table 4 to be placed here ]

We have also briefly investigated the test based on the estimated asymptotic null distribution of  $T_{1n}$  in the case of three populations ( $k = 3$ ). Now the regression models are:

$$(ix) \ m_1(x) = m_2(x) = m_3(x) = 1.$$

$$(x) \ m_1(x) = m_2(x) = m_3(x) = x.$$

$$(xi) \ m_1(x) = x, \ m_2(x) = x + 0.2, \ m_3(x) = x + 0.4.$$

$$(xii) \ m_1(x) = x, \ m_2(x) = x, \ m_3(x) = x + 0.25.$$

$$(xiii) \ m_1(x) = 0.5, \ m_2(x) = x, \ m_3(x) = 1 - x.$$

$$(xiv) \ m_1(x) = 0, \ m_2(x) = \sin(2\pi x), \ m_3(x) = -\sin(2\pi x).$$

Models (ix)-(x) are under the null hypothesis, models (xi)-(xiv) are under the alternative. We only consider homoscedastic models with scale functions  $\sigma_1(x) = \sqrt{0.25}$ ,  $\sigma_2(x) = \sqrt{0.25}$  and  $\sigma_3(x) = \sqrt{0.50}$ . The covariates  $X_1$ ,  $X_2$  and  $X_3$  are  $Beta(1.5, 2)$ ,  $Beta(2, 1.5)$  and  $Beta(2, 2)$ , respectively, and all regression errors are  $N(0, 1)$ . As in the previous cases, a bandwidth of the form  $h = Cn^{-0.375}$  is chosen, but now the  $C = 2, 2.5, 3$  are displayed. Other choices for  $C$  were also tried, but better results were obtained for these values. The results are shown in Table 5. As in Tables 2 and 3, the level is well approximated for large sample sizes and the behaviour in terms of power is correct.

[ Table 5 to be placed here ]

## 5 Conclusions

A test for the comparison of  $k$  regression functions has been proposed and studied. The test can be seen as a cf version of a ecdf based test previously proposed in Pardo-Fernández et al. (2007). Both tests are developed under a totally nonparametric setting, and they share some desirable asymptotic properties such as consistency under both fixed and contiguous alternatives. Nevertheless, the conditions required to develop our theory are less restrictive, which is a quite desirable property. In addition, the simulations carried out reveal that the behavior of both tests are very close in terms of power. An estimation of the asymptotic null distribution has been proposed as an estimator of the null distribution of the test statistic. In the cases tried in our numerical experiments it is observed that

this approximation works, in the sense of providing type I errors close to the nominal values, specially when the sample sizes are at least 100. For smaller sample sizes it is recommended to approximate the null distribution through a bootstrap mechanism.

## 6 Appendix

We now sketch the proofs of the results stated in Section 3. With this aim, we first observe that under the considered assumptions, for  $1 \leq j \leq k$ ,

$$\begin{aligned}\sup_t |\hat{m}_j(t) - m_j(t)| &= o_p(n_j^{-1/4}), \\ \sup_t |\hat{\sigma}_j(t) - \sigma_j(t)| &= o_p(n_j^{-1/4}), \\ \sup_t |\hat{f}_j(t) - f_j(t)| &= o_p(n_j^{-1/4}).\end{aligned}$$

**Proof of Theorem 2** By Taylor's Theorem,

$$\begin{aligned}\sqrt{n_j} \{\hat{\varphi}_j(t) - \hat{\varphi}_{0j}(t)\} &= \sqrt{n_j} \left\{ \frac{1}{n_j} \sum_l \exp(it\hat{\varepsilon}_{jl}) - \frac{1}{n_j} \sum_l \exp(it\hat{\varepsilon}_{0jl}) \right\} \\ &= it \frac{1}{\sqrt{n_j}} \sum_l (\hat{\varepsilon}_{jl} - \hat{\varepsilon}_{0jl}) \exp(it\hat{\varepsilon}_{0jl}) + t^2 R_{1n_j}(t),\end{aligned}$$

where

$$\sup_t |R_{1n_j}(t)| \leq \sqrt{n_j} O_p(1) \left\{ \sup_t |\hat{m}_j(t) - \hat{m}_0(t)| \right\}^2 = o_p(1).$$

Again by Taylor's Theorem,

$$it \frac{1}{\sqrt{n_j}} \sum_l (\hat{\varepsilon}_{jl} - \hat{\varepsilon}_{0jl}) \exp(it\hat{\varepsilon}_{0jl}) = it \frac{1}{\sqrt{n_j}} \sum_l (\hat{\varepsilon}_{jl} - \hat{\varepsilon}_{0jl}) \exp(it\varepsilon_{jl}) + t^2 R_{2n_j}(t),$$

with

$$\begin{aligned}\sup_t |R_{2n_j}(t)| &\leq O_p(1) \sup_t |\hat{m}_j(t) - \hat{m}_0(t)| \left\{ \sqrt{n_j} \sup_t |m_0(t) - \hat{m}_0(t)| + \right. \\ &\quad \left. + \sup_t |\hat{\sigma}_j(t) - \sigma_j(t)| \frac{1}{\sqrt{n_j}} \sum_l |\varepsilon_{jl}| \right\} = o_p(1).\end{aligned}$$

From the definition of the residuals,

$$it \frac{1}{\sqrt{n_j}} \sum_l (\hat{\varepsilon}_{jl} - \hat{\varepsilon}_{0jl}) \exp(it\varepsilon_{jl}) = \hat{A}_j(t) + t R_{3n_j}(t),$$



where

$$\hat{A}_j(t) = it \frac{1}{\sqrt{n_j}} \sum_l \frac{\hat{m}_0(X_{jl}) - \hat{m}_j(X_{jl})}{\sigma_j(X_{jl})} \exp(it\varepsilon_{jl}), \quad (10)$$

and

$$\sup_t |R_{3n_j}(t)| \leq O_p(1) \sqrt{n_j} \sup_t |\hat{m}_j(t) - \hat{m}_0(t)| \sup_t |\hat{\sigma}_j(t) - \sigma_j(t)| = o_p(1).$$

Under  $H_0$ ,

$$\hat{m}_0(x) - m_0(x) = \sum_{v=1}^k w_v(x) \{\hat{m}_v(x) - m_v(x)\} + o_p(n^{-1/2}),$$

uniformly in  $x$ , where  $w_v(x) = \frac{n_v}{n} \frac{f_v(x)}{f_{mix}(x)}$ . Therefore,  $\hat{A}_j(t) = \hat{A}_{2j}(t) - \hat{A}_{1j}(t) + tR_{4n_j}(t)$ , with  $\sup_t |R_{4n_j}(t)| = o_P(1)$ ,

$$\hat{A}_{2j}(t) = \sum_{v=1}^k \frac{it}{\sqrt{n_j}} \sum_{l=1}^{n_j} \frac{w_v(X_{jl})}{\sigma_j(X_{jl})} \{\hat{m}_v(X_{jl}) - m_v(X_{jl})\} \exp(it\varepsilon_{jl}), \quad (11)$$

and

$$\hat{A}_{1j}(t) = \frac{it}{\sqrt{n_j}} \sum_{l=1}^{n_j} \frac{1}{\sigma_j(X_{jl})} \{\hat{m}_j(X_{jl}) - m_j(X_{jl})\} \exp(it\varepsilon_{jl}). \quad (12)$$

Standard arguments (see e.g. Masry, 1996) show that, under the assumed conditions,

$$\hat{m}_v(x) - m_v(x) = \frac{1}{n_v f_v(x)} \sum_{s=1}^{n_v} K_h(x - X_{vs}) \sigma_v(X_{vs}) \varepsilon_{vs} + o_p(n_v^{-1/2}),$$

uniformly in  $x$ . Thus,

$$\hat{A}_{2j}(t) = it \frac{1}{n_j \sqrt{n_j}} \sum_{v=1}^k n_j n_v U_{v,j}(t) + tR_{5n_j}(t),$$

where  $\sup_t |R_{5n_j}(t)| = o_P(1)$  and

$$U_{v,j}(t) = \frac{1}{n_j n_v} \sum_{l=1}^{n_j} \sum_{s=1}^{n_v} S_n(X_{jl}, \varepsilon_{jl}; X_{vs}, \varepsilon_{vs}; t),$$

with

$$S_n(X_{jl}, \varepsilon_{jl}; X_{vs}, \varepsilon_{vs}; t) = \frac{\sigma_v(X_{vs})}{f_{mix}(X_{jl}) \sigma_j(X_{jl})} K_h(X_{jl} - X_{vs}) \varepsilon_{vs} \exp(it\varepsilon_{jl}).$$

If  $j \neq v$ , then, for every  $t$ ,  $U_{v,j}(t)$  is a two sample U-statistic of degree (1, 1) with kernel  $S_n(X_{jl}, \varepsilon_{jl}; X_{vs}, \varepsilon_{vs}; t)$ . Its Hájek projection is given by

$$\hat{U}_{v,j}(t) = \varphi_j(t) \frac{1}{n_v} \sum_{s=1}^{n_v} \varepsilon_{vs} \sigma_v(X_{vs}) \tilde{h}_n(X_{vs}),$$

where  $\tilde{h}_n(x) = E\left(\frac{K_h(X_j - x)}{f_{mix}(X_j)\sigma_j(X_j)}\right)$ . We have (see e.g. Theorem 11.1 and the proof of Theorem 12.6 in van der Vaart, 1998)

$$E[\{U_{v,j}(t) - \hat{U}_{v,j}(t)\}^2] = Var\{U_{v,j}(t)\} - Var\{\hat{U}_{v,j}(t)\} = \frac{1}{n_v n_j} E\{S_n^2(X_j, \varepsilon_j; X_v, \varepsilon_v; t)\}.$$

Because  $E\{S_n^2(X_j, \varepsilon_j; X_v, \varepsilon_v; t)\} = O(1/h) = o(n)$ , uniformly in  $t$ , we obtain  $E[\{U_{v,j}(t) - \hat{U}_{v,j}(t)\}^2] = o(n^{-1})$ , uniformly in  $t$ . This together with the fact that  $\tilde{h}_n(x) = \frac{f_j(x)}{f_{mix}(x)\sigma_j(x)} + O(h^2)$ , uniformly in  $x$ , implies

$$U_{v,j}(t) = \varphi_j(t) \frac{1}{n_v} \sum_{s=1}^{n_v} \frac{f_j(X_{vs})\sigma_v(X_{vs})}{f_{mix}(X_{vs})\sigma_j(X_{vs})} \varepsilon_{vs} + R_{v,j}(t), \quad \text{with} \quad \sup_t |R_{v,j}(t)| = o_p(n^{-1/2}). \quad (13)$$

If  $j = v$ , then  $U_{j,j}(t)$  can be written as

$$U_{j,j}(t) = \frac{K(0)}{n_j^2 h} \sum_{s=1}^{n_j} \frac{\varepsilon_{js} \exp(it\varepsilon_{js})}{f_{mix}(X_{js})} + \frac{n_j - 1}{2n_j} U_j(t),$$

where, for every  $t$ ,  $U_j(t)$  is a one sample U-statistic of degree 2 with kernel  $S_n(X_{jl}, \varepsilon_{jl}; X_{js}, \varepsilon_{js}; t) + S_n(X_{js}, \varepsilon_{js}; X_{jl}, \varepsilon_{jl}; t)$ . Arguments very similar to those employed for the case  $j \neq v$  can be used to show that  $U_j(t) = 2\hat{U}_{j,j}(t) + R_j(t)$ , with  $\sup_t |R_j(t)| = o_p(n^{-1/2})$ . Since

$$\sqrt{n} \frac{K(0)}{n_j^2 h} \left| \sum_{s=1}^{n_j} \frac{\varepsilon_{js} \exp(it\varepsilon_{js})}{f_{mix}(X_{js})} \right| \leq \frac{M}{\sqrt{nh^2}} \frac{1}{n_j} \sum_{l=1}^{n_j} |\varepsilon_{jl}| = o_p(1), \quad \forall t,$$

for some constant  $M > 0$ , we get that  $U_{j,j}(t)$  also satisfies (13) with  $j = v$ , and thus

$$\hat{A}_{2j}(t) = it \frac{p_j}{\sqrt{n_j}} \varphi_j(t) \sum_{v=1}^k \sum_{s=1}^{n_v} \frac{f_j(X_{vs}) \sigma_v(X_{vs})}{f_{mix}(X_{vs}) \sigma_j(X_{vs})} \varepsilon_{vs} + t R_{2j}(t), \quad \text{with} \quad \sup_t |R_{2j}(t)| = o_p(1). \quad (14)$$

Similarly, it can be proved that

$$\hat{A}_{1j}(t) = it \frac{1}{\sqrt{n_j}} \varphi_j(t) \sum_{s=1}^{n_j} \varepsilon_{js} + t R_{1j}(t), \quad \text{with} \quad \sup_t |R_{1j}(t)| = o_p(1). \quad (15)$$

We conclude that, under  $H_0$ ,

$$\sqrt{n_j} \{\hat{\varphi}_j(t) - \hat{\varphi}_{0j}(t)\} = it \varphi_j(t) Z_{n,j} + t R_1(t) + t^2 R_2(t), \quad \text{with} \quad \sup_t |R_s(t)| = o_p(1), \quad s = 1, 2,$$

with

$$Z_{n,j} = \frac{\sqrt{p_j}}{\sqrt{n}} \sum_{v=1}^k \sum_{s=1}^{n_v} \frac{f_j(X_{vs}) \sigma_v(X_{vs})}{f_{mix}(X_{vs}) \sigma_j(X_{vs})} \varepsilon_{vs} - \frac{1}{\sqrt{n_j}} \sum_{s=1}^{n_j} \varepsilon_{js}. \quad (16)$$

The result follows by applying the CLT to  $Z_n = (Z_{n,1}, \dots, Z_{n,k})'$ .  $\square$

**Proof of Corollary 3** From the definition of  $T_{1n}$  and the result in Theorem 2 we get,  $nT_{1n} = \sum_{j=1}^k Z_j^2 \int t^2 |\varphi_j(t)|^2 w(t) dt + o_p(1) = Z^t \mathcal{A} Z + o_p(1) \xrightarrow{\mathcal{L}} W_1$ .  $\square$

**Proof of Theorem 4** Since asymptotically, under  $H_0$ ,  $T_{1n}(w)$  is a continuous function of the quantities  $a_j$ ,  $p_j$  and  $\sigma_{rj}^2$ ,  $1 \leq r, j \leq k$ , to prove the result it suffices to prove the consistency of the estimators of these quantities. From assumption (A.2),  $\hat{p}_j \rightarrow p_j$ ,  $1 \leq j \leq k$ . Next, to prove the consistency of  $\hat{a}_j$  we will consider the following equivalent expression

$$\hat{a}_j = \frac{n_j}{n_j - 1} \left\{ \int t^2 |\hat{\varphi}_j(t)|^2 w(t) dt \right\} - \frac{1}{n_j - 1} \int t^2 w(t) dt.$$

Observe that for  $1 \leq j \leq k$  and  $l = 1, \dots, n_j$ ,

$$\hat{\varepsilon}_{jl} - \varepsilon_{jl} = \left( \frac{\sigma_j(X_{jl})}{\hat{\sigma}_j(X_{jl})} - 1 \right) \varepsilon_{jl} - \frac{\hat{m}_j(X_{jl}) - m_j(X_{jl})}{\hat{\sigma}_j(X_{jl})}.$$

By Taylor's Theorem,

$$n_j^{-1} \sum_l \exp(it\hat{\varepsilon}_{jl}) = n_j^{-1} \sum_l \exp(it\varepsilon_{jl}) + tR_{1n_j}(t), \quad \text{with} \quad \sup_t |R_{1n_j}(t)| = o_P(1), \quad (17)$$

and thus,

$$\hat{a}_j = U_j + o_P(1), \quad 1 \leq j \leq k, \quad (18)$$

with

$$U_j = \frac{-1}{\binom{n_j}{2}} \sum_{1 \leq r < s \leq n_j} D_2 I_w(\varepsilon_{jr} - \varepsilon_{js}), \quad 1 \leq j \leq k,$$

which is a degree-2  $U$ -statistic and therefore (see Serfling, 1980)

$$U_j = a_j + o_P(1), \quad 1 \leq j \leq k. \quad (19)$$

Now, from (18) and (19), we get  $\hat{a}_j = a_j + o_P(1)$ ,  $1 \leq j \leq k$ .

From the assumed conditions and the SLLN, we get

$$\hat{\mu}_j = \frac{1}{n_j} \sum_{l=1}^{n_j} \frac{\hat{f}_j(X_{jl})}{\hat{f}_{mix}(X_{jl})} = \frac{1}{n_j} \sum_{l=1}^{n_j} \frac{f_j(X_{jl})}{f_{mix}(X_{jl})} + o_p(n^{-1/4}) = E \left\{ \frac{f_j(X_j)}{f_{mix}(X_j)} \right\} + o_P(1),$$

$1 \leq j \leq k$ . The consistency of  $\hat{\mu}_{jv}$  and  $\hat{\mu}_{jvu}$  can be analogously dealt with,  $1 \leq j, v, u \leq k$ .  $\square$

**Proof of Theorem 6** The proof follows from the proof of Theorem 4, so we omit it.  $\square$

**Proof of Theorem 7** Under the assumed conditions (17) holds. Similarly,  $n_j^{-1} \sum_l \exp(it\hat{\varepsilon}_{0jl}) = n_j^{-1} \sum_l \exp(it\varepsilon_{0jl}) + tR_{2n_j}(t)$ , with  $\sup_t |R_{2n_j}(t)| = o_P(1)$ , where  $\varepsilon_{0jl} = \{Y_{jl} - m_0(X_{jl})\} / \sigma_j(X_{jl})$ . Let  $\tilde{\varphi}_j(t) = n_j^{-1} \sum_l \exp(it\varepsilon_{jl})$  and  $\tilde{\varphi}_{0j}(t) = n_j^{-1} \sum_l \exp(it\varepsilon_{0jl})$ . We conclude that

$$T_{1n} = \sum_{j=1}^k \frac{n_j}{n} \int |\tilde{\varphi}_j(t) - \tilde{\varphi}_{0j}(t)|^2 w(t) dt + o_p(1) = \sum_{j=1}^k \frac{n_j}{n} V_j + o_p(1),$$

where  $V_j = \frac{1}{n_j^2} \sum_{r,s=1}^{n_j} \{I_w(\varepsilon_{jr} - \varepsilon_{js}) + I_w(\varepsilon_{0jr} - \varepsilon_{0js}) - 2I_w(\varepsilon_{jr} - \varepsilon_{0js})\}$ , with  $I_w$  as defined in Remark 1. For  $1 \leq j \leq k$ ,  $V_j$  is a  $V$ -statistic of degree 2 with a bounded kernel and thus (see Serfling, 1980) it converges to its expected value which is

$$\int |\varphi_j(t) - \varphi_{0j}(t)|^2 w(t) dt.$$

This concludes the proof.  $\square$

**Proof of Theorem 9** We first note that under  $H_{1,n}$ ,

$$m_0 = m_{00} + \frac{1}{\sqrt{n}} r_0, \quad \text{with} \quad r_0(t) = \sum_{v=1}^k p_v \frac{f_v(t)}{f_{mix}(t)} r_v(t).$$

Thus from (9),

$$\frac{1}{\sqrt{n_j}} \sum_l \{m_j(X_{jl}) - m_0(X_{jl})\}^2 = \frac{1}{n\sqrt{n_j}} \sum_l \{r_j(X_{jl}) - r_0(X_{jl})\}^2 = O_P(n^{-1/2}), \quad 1 \leq j \leq k. \quad (20)$$

Now, taking into account (20) and following the same steps as those given in the proof of Theorem 2, we get

$$\sqrt{n_j} \{\hat{\varphi}_j(t) - \hat{\varphi}_{0j}(t)\} = \hat{A}_j(t) + tR_{1n_j}(t) + t^2R_{2n_j}(t),$$

with  $\hat{A}_j(t)$  as defined in (10) and  $\sup_t |R_{sn_j}(t)| = o_p(1)$ ,  $s = 1, 2$ . Under  $H_{1,n}$ ,

$$\begin{aligned} \hat{m}_0(x) - m_0(x) &= \sum_{v=1}^k \frac{n_v}{n} \frac{f_v(x)}{f_{mix}(x)} \{\hat{m}_v(x) - m_v(x)\} + \\ &\quad \frac{1}{\sqrt{n}} \sum_{v=1}^k \left\{ \frac{n_v}{n} \frac{\hat{f}_v(x)}{\hat{f}_{mix}(x)} - p_v \frac{f_v(x)}{f_{mix}(x)} \right\} r_v(x) + o_p(n^{-1/2}), \end{aligned}$$

uniformly in  $x$ . Therefore,  $\hat{A}_j(t) = \tilde{A}_{2j}(t) - \hat{A}_{1j}(t) + \hat{A}_{3j}(t) + tR_{3n_j}(t)$ , with  $\sup_t |R_{3n_j}(t)| = o_P(1)$ ,  $\hat{A}_{1j}(t)$  as in (12)  $\hat{A}_{2j}(t) = \hat{A}_{2j}(t) + it\hat{A}_{22j}(t)$ ,  $\hat{A}_{2j}(t)$  as in (11),

$$\hat{A}_{22j}(t) = \frac{1}{\sqrt{n n_j}} \sum_{v=1}^k \sum_l \left\{ \frac{n_v}{n} \frac{\hat{f}_v(X_{jl})}{\hat{f}_{mix}(X_{jl})} - p_v \frac{f_v(X_{jl})}{f_{mix}(X_{jl})} \right\} r_v(X_{jl}) \exp(it\varepsilon_{jl}),$$

$$\hat{A}_{3j}(t) = it \frac{1}{\sqrt{n_j}} \sum_l \frac{m_j(X_{jl}) - m_0(X_{jl})}{\sigma_j(X_{jl})} \exp(it\varepsilon_{jl}).$$

From (9),  $\sup_t |\hat{A}_{22j}(t)| = o_P(1)$ . Now let us consider the Hilbert space  $\mathcal{H} = L^2(\mathbb{R}, w)$  of (equivalence classes of) measurable functions  $g : \mathbb{R} \rightarrow \mathbb{R}$ , with  $\|g\|_w^2 = \int g(t)^2 w(t) dt < \infty$ . From the SLLN in Hilbert spaces,  $\hat{A}_{3j}(t) = it\varphi_j(t)\sqrt{p_j}\mu_j + R_{3j}(t)$ , with  $\|R_{3j}(t)\|_w = o_P(1)$ . Finally, taking into account (14) and (15), we conclude that under  $H_{1,n}$

$$\sqrt{n_j} \{\hat{\varphi}_j(t) - \hat{\varphi}_{0j}(t)\} = it\varphi_j(t)(Z_{n,j} + \sqrt{p_j}\mu_j) + R_j(t), \quad \text{with} \quad \|R_j(t)\|_w = o_p(1),$$

with  $Z_{n,j}$  as defined in (16). The result follows from the CLT.  $\square$

**Proof of Corollary 11** Analogously to the proof of Corollary 3, from the definition of  $T_{2n}$  and the result in Theorem 2, we get

$$\begin{aligned} nT_{2n} &= \int \left| \sum_{j=1}^k \sqrt{p_j} t \varphi_j(t) Z_j \right|^2 w(t) dt + o_p(1) = \\ &= \int \left\{ \sum_{j=1}^k \sqrt{p_j} t \varphi_j(t) Z_j \right\} \left\{ \sum_{v=1}^k \sqrt{p_v} t \overline{\varphi_v(t)} Z_v \right\} w(t) dt + o_p(1) = \\ &= \sum_{j,v=1}^k \sqrt{p_j p_v} Z_j Z_v \int t^2 \varphi_j(t) \overline{\varphi_v(t)} w(t) dt + o_p(1). \end{aligned}$$

Note that the coefficient of  $Z_j Z_v$  in the non-negligible term in the above expression is

$$\begin{aligned} &\sqrt{p_j p_v} \left\{ \int t^2 \varphi_j(t) \overline{\varphi_v(t)} w(t) dt + \int t^2 \varphi_v(t) \overline{\varphi_j(t)} w(t) dt \right\} = \\ &= 2\sqrt{p_j p_v} \operatorname{Re} \left\{ \int t^2 \varphi_j(t) \overline{\varphi_v(t)} w(t) dt \right\} = 2\sqrt{p_j p_v} \operatorname{Re} \left\{ \int t^2 \varphi_v(t) \overline{\varphi_j(t)} w(t) dt \right\}. \end{aligned}$$

Thus,

$$nT_{2n} = Z^t \mathcal{B} Z + o_p(1) \xrightarrow{\mathcal{L}} W_2. \quad \square$$

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Table 1: Observed rejection proportions of the test based on the asymptotic distribution of  $T_{1n}$  for homoscedastic models (iv) and (vi) and for different choices of the parameter  $\sigma_w$ .

model	$\sigma_w$	$(n_1, n_2)$	$\alpha:$ $C:$	0.100	0.100	0.100	0.050	0.050	0.050	0.010	0.010	0.010
				1.0	1.5	2.0	1.0	1.5	2.0	1.0	1.5	2.0
(iv)	0.50	(50,50)		0.119	0.103	0.103	0.066	0.054	0.047	0.012	0.010	0.005
	0.50	(100,50)		0.116	0.089	0.091	0.057	0.042	0.037	0.012	0.009	0.009
	0.50	(100,100)		0.100	0.082	0.078	0.046	0.041	0.039	0.012	0.009	0.007
	0.75	(50,50)		0.131	0.111	0.106	0.071	0.060	0.048	0.012	0.010	0.007
	0.75	(100,50)		0.123	0.100	0.098	0.060	0.049	0.041	0.011	0.010	0.011
	0.75	(100,100)		0.111	0.090	0.083	0.049	0.043	0.039	0.012	0.009	0.008
	1.00	(50,50)		0.140	0.123	0.111	0.074	0.064	0.049	0.013	0.012	0.008
	1.00	(100,50)		0.137	0.102	0.102	0.067	0.051	0.042	0.013	0.009	0.011
	1.00	(100,100)		0.122	0.097	0.084	0.052	0.046	0.041	0.012	0.009	0.008
(vi)	0.50	(50,50)		0.972	0.972	0.960	0.945	0.940	0.919	0.829	0.814	0.775
	0.50	(100,50)		0.993	0.996	0.996	0.984	0.988	0.987	0.956	0.951	0.931
	0.50	(100,100)		1.000	1.000	1.000	1.000	1.000	1.000	0.996	0.997	0.996
	0.75	(50,50)		0.973	0.974	0.967	0.947	0.945	0.929	0.838	0.824	0.796
	0.75	(100,50)		0.993	0.997	0.996	0.985	0.992	0.989	0.961	0.952	0.938
	0.75	(100,100)		1.000	1.000	1.000	1.000	1.000	1.000	0.996	0.997	0.997
	1.00	(50,50)		0.974	0.976	0.970	0.953	0.949	0.936	0.839	0.831	0.803
	1.00	(100,50)		0.994	0.997	0.997	0.986	0.994	0.990	0.962	0.957	0.939
	1.00	(100,100)		1.000	1.000	1.000	1.000	1.000	1.000	0.996	0.997	0.997



Table 2: Observed rejection proportions of the test based on the asymptotic distribution of  $T_{1n}$  under models (i)-(viii). The models are homoscedastic.

model	$(n_1, n_2)$	$\alpha:$	0.100	0.100	0.100	0.050	0.050	0.050	0.010	0.010	0.010
		$C:$	1.0	1.5	2.0	1.0	1.5	2.0	1.0	1.5	2.0
(i)	(50,50)		0.148	0.135	0.133	0.081	0.070	0.072	0.015	0.013	0.011
	(100,50)		0.143	0.118	0.114	0.069	0.058	0.058	0.014	0.010	0.012
	(100,100)		0.126	0.107	0.105	0.056	0.048	0.045	0.012	0.011	0.013
(ii)	(50,50)		0.146	0.132	0.126	0.078	0.069	0.061	0.012	0.012	0.009
	(100,50)		0.139	0.112	0.111	0.071	0.054	0.053	0.013	0.010	0.012
	(100,100)		0.124	0.104	0.095	0.053	0.047	0.044	0.012	0.011	0.010
(iii)	(50,50)		0.109	0.097	0.118	0.059	0.046	0.061	0.007	0.007	0.012
	(100,50)		0.111	0.078	0.089	0.054	0.034	0.040	0.007	0.004	0.007
	(100,100)		0.086	0.067	0.085	0.039	0.032	0.036	0.009	0.006	0.004
(iv)	(50,50)		0.140	0.123	0.111	0.074	0.064	0.049	0.013	0.012	0.008
	(100,50)		0.137	0.102	0.102	0.067	0.051	0.042	0.013	0.009	0.011
	(100,100)		0.122	0.097	0.084	0.052	0.046	0.041	0.012	0.009	0.008
(v)	(50,50)		0.999	1.000	1.000	0.999	1.000	1.000	0.999	1.000	1.000
	(100,50)		1.000	1.000	1.000	0.999	1.000	1.000	0.999	1.000	1.000
	(100,100)		1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
(vi)	(50,50)		0.974	0.976	0.970	0.953	0.949	0.936	0.839	0.831	0.803
	(100,50)		0.994	0.997	0.997	0.986	0.994	0.990	0.962	0.957	0.939
	(100,100)		1.000	1.000	1.000	1.000	1.000	1.000	0.996	0.997	0.997
(vii)	(50,50)		0.976	0.979	0.976	0.947	0.955	0.953	0.817	0.835	0.851
	(100,50)		0.993	0.998	0.998	0.987	0.995	0.992	0.957	0.953	0.955
	(100,100)		1.000	1.000	1.000	1.000	1.000	1.000	0.994	0.996	0.996
(viii)	(50,50)		0.838	0.688	0.567	0.659	0.484	0.367	0.318	0.179	0.117
	(100,50)		0.922	0.826	0.712	0.777	0.625	0.502	0.450	0.270	0.165
	(100,100)		0.982	0.953	0.907	0.937	0.859	0.767	0.705	0.519	0.368

Table 3: Observed rejection proportions of the test based on the asymptotic distribution of  $T_{1n}$  under models (i)-(viii). The models are heteroscedastic.

model	$(n_1, n_2)$	$\alpha:$	0.100	0.100	0.100	0.050	0.050	0.050	0.010	0.010	0.010
		$C:$	1.0	1.5	2.0	1.0	1.5	2.0	1.0	1.5	2.0
(i)	(50,50)		0.147	0.127	0.122	0.075	0.072	0.065	0.014	0.010	0.009
	(100,50)		0.146	0.116	0.106	0.072	0.054	0.052	0.017	0.011	0.010
	(100,100)		0.129	0.104	0.097	0.060	0.048	0.046	0.012	0.010	0.009
(ii)	(50,50)		0.145	0.120	0.111	0.071	0.065	0.055	0.014	0.009	0.006
	(100,50)		0.142	0.110	0.102	0.070	0.052	0.048	0.017	0.009	0.010
	(100,100)		0.130	0.101	0.092	0.059	0.049	0.047	0.012	0.009	0.008
(iii)	(50,50)		0.099	0.089	0.122	0.055	0.045	0.056	0.006	0.005	0.013
	(100,50)		0.109	0.071	0.084	0.052	0.034	0.044	0.010	0.005	0.005
	(100,100)		0.091	0.068	0.081	0.038	0.029	0.034	0.009	0.006	0.005
(iv)	(50,50)		0.141	0.111	0.100	0.072	0.060	0.050	0.011	0.009	0.005
	(100,50)		0.140	0.104	0.090	0.067	0.049	0.040	0.015	0.008	0.008
	(100,100)		0.127	0.094	0.082	0.059	0.045	0.043	0.012	0.008	0.006
(v)	(50,50)		0.999	1.000	1.000	0.999	1.000	1.000	0.999	1.000	1.000
	(100,50)		0.999	1.000	1.000	0.998	1.000	1.000	0.998	1.000	1.000
	(100,100)		1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
(vi)	(50,50)		0.961	0.964	0.944	0.932	0.927	0.904	0.801	0.787	0.746
	(100,50)		0.992	0.997	0.994	0.984	0.985	0.980	0.945	0.926	0.904
	(100,100)		0.999	1.000	1.000	0.998	1.000	1.000	0.992	0.994	0.991
(vii)	(50,50)		0.965	0.966	0.964	0.931	0.928	0.938	0.771	0.788	0.807
	(100,50)		0.994	0.998	0.996	0.983	0.988	0.987	0.932	0.927	0.920
	(100,100)		1.000	1.000	1.000	0.999	1.000	1.000	0.992	0.992	0.991
(viii)	(50,50)		0.917	0.837	0.800	0.807	0.673	0.597	0.453	0.316	0.249
	(100,50)		0.939	0.902	0.828	0.884	0.758	0.665	0.583	0.405	0.291
	(100,100)		0.991	0.990	0.975	0.979	0.955	0.921	0.864	0.763	0.661

Table 4: Observed rejection proportions of the tests based on the bootstrap approximation of  $T_{1n}$  and  $T_{2n}$ ,  $T_{KS}^1$ ,  $T_{KS}^2$ ,  $T_{CM}^1$  and  $T_{CM}^2$  under models (i)-(viii). The significance level is  $\alpha = 0.05$  and the bandwidth is constructed with  $C = 1.0$ .

model	$(n_1, n_2)$	Homoscedastic models						Heteroscedastic models					
		$T_{1n}$	$T_{2n}$	$T_{KS}^1$	$T_{KS}^2$	$T_{CM}^1$	$T_{CM}^2$	$T_{n1}$	$T_{n2}$	$T_{KS}^1$	$T_{KS}^2$	$T_{CM}^1$	$T_{CM}^2$
(i)	(50,50)	0.051	0.043	0.046	0.024	0.052	0.041	0.047	0.047	0.043	0.021	0.048	0.041
	(100,50)	0.047	0.048	0.052	0.036	0.047	0.041	0.040	0.048	0.052	0.037	0.045	0.045
	(100,100)	0.042	0.043	0.041	0.033	0.038	0.037	0.042	0.042	0.041	0.027	0.041	0.040
(ii)	(50,50)	0.052	0.049	0.048	0.029	0.055	0.042	0.049	0.050	0.045	0.028	0.047	0.045
	(100,50)	0.046	0.045	0.052	0.037	0.048	0.042	0.042	0.048	0.048	0.030	0.046	0.046
	(100,100)	0.042	0.042	0.041	0.031	0.043	0.043	0.043	0.047	0.038	0.027	0.041	0.041
(iii)	(50,50)	0.057	0.051	0.052	0.042	0.059	0.049	0.057	0.059	0.045	0.040	0.055	0.054
	(100,50)	0.047	0.050	0.047	0.044	0.048	0.049	0.045	0.055	0.048	0.036	0.050	0.054
	(100,100)	0.042	0.049	0.033	0.031	0.043	0.046	0.042	0.047	0.034	0.033	0.035	0.044
(iv)	(50,50)	0.055	0.053	0.052	0.033	0.055	0.042	0.054	0.053	0.045	0.029	0.048	0.041
	(100,50)	0.047	0.046	0.052	0.037	0.045	0.050	0.043	0.049	0.049	0.032	0.048	0.046
	(100,100)	0.042	0.044	0.039	0.029	0.042	0.041	0.043	0.044	0.040	0.027	0.042	0.042
(v)	(50,50)	1.000	1.000	1.000	0.979	1.000	0.998	1.000	1.000	1.000	0.979	1.000	0.996
	(100,50)	1.000	1.000	1.000	0.995	1.000	1.000	1.000	1.000	1.000	0.995	1.000	1.000
	(100,100)	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
(vi)	(50,50)	0.937	0.784	0.895	0.438	0.924	0.678	0.912	0.639	0.868	0.348	0.911	0.548
	(100,50)	0.988	0.913	0.980	0.652	0.989	0.871	0.981	0.791	0.968	0.479	0.981	0.734
	(100,100)	1.000	0.986	0.999	0.843	1.000	0.969	0.999	0.935	0.998	0.685	0.999	0.892
(vii)	(50,50)	0.950	0.776	0.912	0.431	0.942	0.649	0.926	0.619	0.891	0.326	0.930	0.532
	(100,50)	0.991	0.916	0.986	0.640	0.992	0.872	0.985	0.813	0.975	0.500	0.987	0.739
	(100,100)	1.000	0.987	1.000	0.838	1.000	0.970	1.000	0.937	1.000	0.680	1.000	0.889
(viii)	(50,50)	0.584	0.936	0.188	0.586	0.164	0.822	0.726	0.963	0.324	0.692	0.299	0.891
	(100,50)	0.712	0.971	0.307	0.688	0.250	0.891	0.804	0.984	0.380	0.766	0.341	0.932
	(100,100)	0.898	1.000	0.418	0.935	0.386	0.992	0.957	1.000	0.688	0.962	0.648	0.998

Table 5: Observed rejection proportions of the tests based on the asymptotic distribution of  $T_{1n}$  under models (ix)-(xiv).

model	$(n_1, n_2, n_3)$	$\alpha:$	0.100	0.100	0.100	0.050	0.050	0.050	0.010	0.010	0.010
		$C:$	2.00	2.50	3.00	2.00	2.50	3.00	2.00	2.50	3.00
(ix)	(50,50,50)		0.132	0.128	0.137	0.068	0.071	0.074	0.009	0.011	0.011
	(100,50,50)		0.128	0.126	0.124	0.078	0.075	0.071	0.012	0.014	0.013
	(100,100,50)		0.138	0.131	0.130	0.080	0.081	0.085	0.021	0.020	0.019
	(100,100,100)		0.122	0.124	0.121	0.057	0.057	0.061	0.013	0.011	0.010
(x)	(50,50,50)		0.125	0.114	0.112	0.062	0.059	0.062	0.008	0.008	0.007
	(100,50,50)		0.116	0.116	0.113	0.065	0.069	0.068	0.008	0.012	0.011
	(100,100,50)		0.127	0.123	0.121	0.076	0.072	0.070	0.018	0.017	0.016
	(100,100,100)		0.109	0.105	0.099	0.055	0.054	0.054	0.012	0.010	0.009
(xi)	(50,50,50)		0.909	0.899	0.899	0.839	0.830	0.815	0.620	0.608	0.588
	(100,50,50)		0.971	0.966	0.960	0.925	0.923	0.918	0.782	0.764	0.757
	(100,100,50)		0.975	0.970	0.968	0.952	0.949	0.946	0.837	0.832	0.818
	(100,100,100)		0.996	0.996	0.996	0.995	0.991	0.990	0.956	0.953	0.953
(xii)	(50,50,50)		0.657	0.635	0.622	0.528	0.507	0.496	0.269	0.249	0.244
	(100,50,50)		0.647	0.638	0.624	0.535	0.518	0.517	0.306	0.294	0.289
	(100,100,50)		0.694	0.676	0.669	0.590	0.568	0.558	0.350	0.329	0.322
	(100,100,100)		0.889	0.883	0.885	0.823	0.813	0.804	0.643	0.630	0.619
(xiii)	(50,50,50)		0.393	0.378	0.364	0.248	0.241	0.220	0.078	0.070	0.063
	(100,50,50)		0.416	0.390	0.374	0.264	0.252	0.238	0.087	0.081	0.069
	(100,100,50)		0.391	0.366	0.350	0.234	0.221	0.215	0.071	0.067	0.062
	(100,100,100)		0.552	0.534	0.511	0.374	0.353	0.355	0.153	0.140	0.130
(xiv)	(50,50,50)		1.000	1.000	0.999	1.000	0.999	0.997	0.996	0.986	0.972
	(100,50,50)		1.000	1.000	1.000	1.000	1.000	0.999	0.995	0.992	0.981
	(100,100,50)		1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000
	(100,100,100)		1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000	1.000