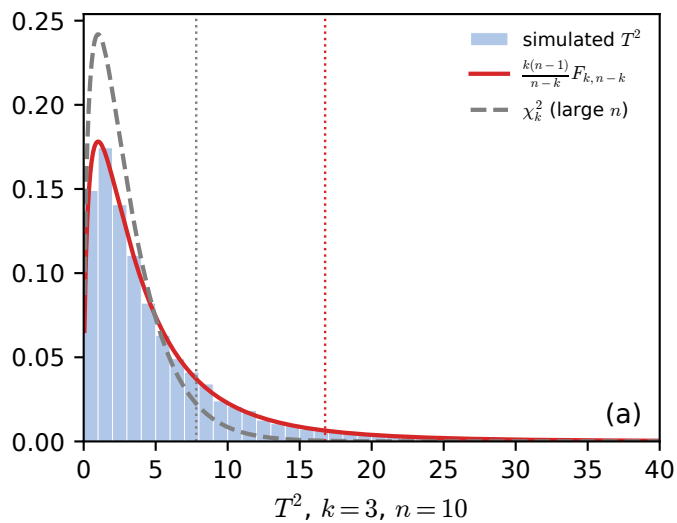
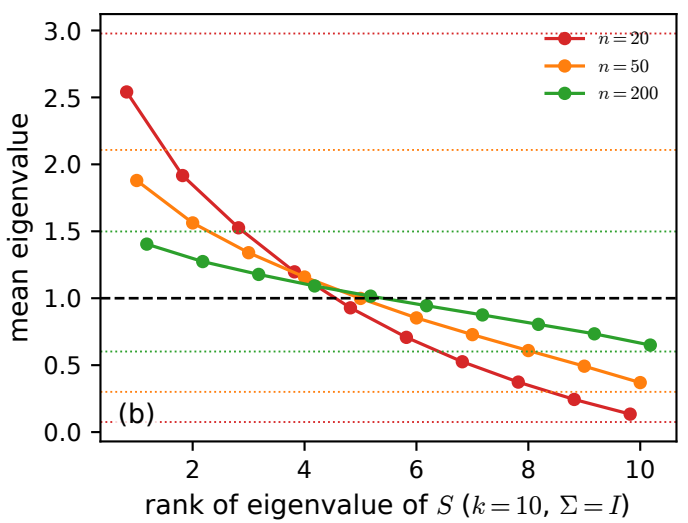

simulated T^2
$\frac{k(n-1)}{n-k}F_{k,n-k}$
χ^2_k (large n)
(a)
T^2, $k=3$, $n=10$


$n=20$
$n=50$
$n=200$
mean eigenvalue
(b)
rank of eigenvalue of S ($k=10$, $\Sigma=I$)