

Under our assumptions,  $F$  has a small sample central  $F$ -distribution with  $j$  and  $T - P - j$  degrees of freedom. The proof is a trivial extension of Gibbons, Ross, and Shanken (1989).

To apply these results to Tables 3 and 5, which regress performance with method  $c$  (denoted  $\alpha_{c,t}$ ) against performance with method  $d$  ( $\alpha_{d,t}$ ), we let the  $\alpha$  above be  $\alpha_{c,t}$  and let the fund characteristic,  $a_i$  be  $\alpha_{d,t}$ . We test whether  $\gamma_0 = 0$  and  $\gamma_1 = 1$  in the  $F$ -test, which has  $K = 1$  and  $j = 2$ .

In Table 6, the dependent variable,  $\alpha$ , is the difference between two measures using the same benchmark. One merely substitutes the difference between the two measures for  $\alpha$  above. The weight vector,  $w$ , is now the difference between two weight vectors. Since the test in Table 6 is a single coefficient restriction, the  $t$ -test described above is the one that is used.

In Table 7, the dependent variable is performance. The right side variables in the cross-sectional regression are a vector of ones (for the intercept), five fund characteristics, and a set of investment objective dummies. If we let  $a_1$  through  $a_5$  in the discussion above be the fund characteristic vectors, it is straightforward to apply an  $F$ -test that examines whether  $a_1 = a_2 = \dots = a_5 = 0$ . In this test,  $j = 5$ .

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