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 α_c) against performance with method d (α_d), we let the α above be α_c and let the fund characteristic, α_1 be α_d . We test whether $\gamma_0 = 0$ and and $\gamma_1 = 1$ in the F-test, which has K = 1 and f = 2.

In Table 6, the dependent variable, α , is the difference between two measures using the same benchmark. One merely substitutes the difference between the two measures for α above. The weight vector, \mathbf{w} , is now the difference between two weight vectors. Since the test in Table 6 is a single coefficient restriction, the r-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_2 in the discussion above be the fund characteristic vectors, it is straightforward to apply an F-test that examines whether $a_1 = a_2 = \ldots = a_5 = 0$. In this test, j = 5.

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