

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 α 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, 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, 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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