СТОПАНСКА АКАДЕМИЯ „Д. А. ЦЕНОВ“ – СВИЩОВ

СЪЮЗ НА УЧЕНИТЕ В БЪЛГАРИЯ – КЛОН СВИЩОВ

Международна научна конференция

ПРОБЛЕМИ И ПРЕДИЗВИКАТЕЛСТВА ПРЕД ИКОНОМИЧЕСКИТЕ НАУКА И ОБРАЗОВАНИЕ ПРЕЗ XXI ВЕК

Свищов, 22 ноември 2024 г.

Сборник с доклади

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СЪДЪРЖАНИЕ

ИКОНОМИКС, ФИНАНСИ, ЗАСТРАХОВАНЕ, СОЦИАЛНО ДЕЛО

ОБЕКТ, ЦЕЛ И РЕЗУЛТАТИ ОТ НАУЧНИТЕ ИЗСЛЕДВАНИЯ НА СЪВРЕМЕННОТО НАЦИОНАЛНО СТОПАНСТВО
Проф. д.ик.н Росица Чобанова **7**

КОНЦЕПТУАЛНА РАМКА НА ЕНЕРГИЙНАТА СИГУРНОСТ
Проф. д-р Андрей Захариев, докт. Илиан Илчев **15**

PARALLEL ANALYSIS OF THE INVESTMENT ATTRACTIVENESS OF THE LARGE LISTED COMPANIES FROM THE TOURISM SECTOR
Prof. Stefan Simeonov, PhD, PhD student Alexey Gudev **22**

МОДЕЛЪТ ЗА АНАЛИЗ „ДЮ ПОНТ“ КАТО ВЪЗМОЖНОСТ ЗА ОЦЕНКА НА ДЕЙНОСТТА НА ЖИВОТОЗАСТРАХОВАТЕЛНИТЕ ДРУЖЕСТВА В БЪЛГАРИЯ
Доц. д-р Венцислав Василев **32**

ЗА ЛИПСВАЩАТА ВРЪЗКА МЕЖДУ ДАНЪЧНАТА АВТОНОМНОСТ НА ОБЩИНИТЕ И МЕСТНАТА СТОПАНСКА АКТИВНОСТ
Доц. д-р Людмил Найденов **41**

ВЛИЯНИЕ НА НАРАСТВАЩАТА ПРОДЪЛЖИТЕЛНОСТ НА ЖИВОТ НА ЕВРОПЕЙСКИТЕ ГРАЖДАНИ ВЪРХУ ДЪЛГОСРОЧНИТЕ ГРИЖИ
Доц. д-р Николай Нинов **49**

ПАЗАРНИ ОСОБЕНОСТИ НА ПРОМЯНАТА НА УЧАСТИЕТО НА ОСИГУРЕНИТЕ ЛИЦА ВЪВ ФОНДОВЕТЕ ЗА ДОПЪЛНИТЕЛНО ДОБРОВОЛНО ПЕНСИОННО ОСИГУРЯВАНЕ В БЪЛГАРИЯ
Доц. д-р Пламен Йорданов, гл. ас. д-р Маргарита Николова **58**

ПРОБЛЕМИ В РАЗВИТИЕТО НА ЗАСТРАХОВАНЕТО „КАСКО НА МПС“ НА БЪЛГАРСКИЯ ЗАСТРАХОВАТЕЛЕН ПАЗАР
Доц. д-р Румен Ерусалимов **66**

РОЛЯТА НА ВИСШЕТО ИКОНОМИЧЕСКО ОБРАЗОВАНИЕ ЗА ФОРМИРАНЕТО И ПОВИШАВАНЕТО НА ЗАСТРАХОВАТЕЛНАТА ГРАМОТНОСТ
Гл. ас. д-р Анелия Панева **73**

АНАЛИТИЧЕН ПРЕГЛЕД НА ТОП 10 НА HEALTHTECH СТАРТЪПИТЕ В БЪЛГАРИЯ (СПОРЕД КЛАСАЦИИТЕ НА TRACXN)
Гл. ас. д-р Валентина Нинова 80

РАЗВИТИЕ И СЪСТОЯНИЕ НА ОСИГУРЯВАНЕТО В УНИВЕРСАЛЕН ПЕНСИОНЕН ФОНД В БЪЛГАРИЯ
Гл. ас. д-р Йордан Йорданов 91

ПАЗАРЪТ НА ТРУДА И ПРЕДИЗВИКАТЕЛСТВАТА ПРЕД УМЕНИЯТА НА РАБОТНАТА СИЛА
Гл. ас. д-р Таня Илиева 100

СТРЕС ТЕСТ НА ПУБЛИЧНИ ПРЕДПРИЯТИЯ ЧРЕЗ ALTMAN'S Z-SCORE МОДЕЛ
Ас. д-р Силвия Заркова 105

АНАЛИЗ НА СТРУКТУРАТА НА СОБСТВЕНИЯ КАПИТАЛ НА БАНКОВИЯ СЕКТОР В КОНТЕКСТА НА РЕГУЛАТОРНИТЕ ИЗИСКВАНИЯ БАЗЕЛ III
Д-р Беатрис Любенова 111

СОЦИАЛНО-ИКОНОМИЧЕСКИ ПАРАМЕТРИ НА ТРАНСПОРТНИЯ СЕКТОР - СРАВНИТЕЛЕН АНАЛИЗ
Докт. Васил Василев 123

ШОКОВИ ВЪЗДЕЙСТВИЯ НА ПАНДЕМИЯТА ВЪРХУ ОТРАСЛИ НА ИКОНОМИКАТА В БЪЛГАРИЯ И ЕС – ЕМПИРИЧНИ СВИДЕТЕЛСТВА
Докт. Горян Милев 131

ИКОНОМИЧЕСКИ ПОКАЗАТЕЛИ И ЕВОЛЮЦИЯ НА ДАНЪЧНАТА ОСНОВА В АГРАРНИЯ СЕКТОР В БЪЛГАРИЯ – ЕМПИРИЧНИ СВИДЕТЕЛСТВА
Докт. Ивайло Здравков 141

СЪСТОЯНИЕ НА ГЛОБАЛНИЯ ПАЗАР НА НЕДВИЖИМИ ИМОТИ - ТЕНДЕНЦИИ И ПРЕДИЗВИКАТЕЛСТВА
Докт. Пламен Илиев 150

ИКОНОМИЧЕСКИ ОСНОВАНИЯ ЗА ДЪРЖАВНАТА НАМЕСА: МОДЕЛИ ЗА ИНТЕРВЕНЦИЯ И COVID-19
Докт. Станислав Младенов 159

РЕГИОНАЛНА КОНВЕРГЕНЦИЯ И ДИВЕРГЕНЦИЯ НА ЦЕНОВИТЕ РАВНИЩА НА НЕДВИЖИМИТЕ ИМОТИ В БЪЛГАРИЯ: ДИНАМИКА И ТЕНДЕНЦИИ
Докт. Цондю Цондев 169

СЧЕТОВОДСТВО, КОНТРОЛ, АНАЛИЗ, СТАТИСТИКА

ВЪЗМОЖНОСТИ ЗА СЧЕТОВОДНО ОТЧИТАНЕ НА СПЕЦИФИЧНИТЕ ПРИХОДИ В ПЕНСИОННООСИГУРИТЕЛНИТЕ ДРУЖЕСТВА
Проф. д-р Атанас Атанасов 183

NEAR-EXACT DISTRIBUTIONS AND FINITE FORM REPRESENTATIONS: PROBLEMS THEY CAN SOLVE
Full Professor, Ph.D. & Hab., Carlos A. Coelho 190

НОРМАТИВНАТА РЕГЛАМЕНТАЦИЯ ОТНОСНО ОПОВЕСТЯВАНЕТО НА НЕФИНАНСОВА ИНФОРМАЦИЯ КАТО ПРЕДПОСТАВКА ЗА НАДЕЖДНА ОЦЕНКА НА УСТОЙЧИВОТО РАЗВИТИЕ НА БАНКИТЕ
Доц. д-р Венцислав Вечев 198

SUSTAINABILITY REPORTING CHALLENGES IN THE CONTEXT OF CHANGES IN ACCOUNTING LEGISLATION
Assoc. Prof. Galina Chipriyanova, PhD,
Assoc. Prof. Mihail Chipriyanov, PhD 204

ПРОБЛЕМИ И ПЕРСПЕКТИВИ ПРИ ОБУЧЕНИЕТО ПО СЧЕТОВОДСТВО В СЪВРЕМЕННИТЕ УСЛОВИЯ
Доц. д-р Галя Иванова-Кузманова 211

ПРОБЛЕМИ ПРИ ОТЧИТАНЕ НА ПРИХОДИТЕ И РАЗХОДИТЕ ПО ДОГОВОРИ ЗА СТРОИТЕЛСТВО
Доц. д-р Диана Крумова 218

COMPARATIVE ANALYSIS OF FINANCIAL INCLUSION IN ROMANIA, BULGARIA, AND THE REPUBLIC OF MOLDOVA THROUGH THE FINANCIAL INCLUSION INDEX OF TRADITIONAL AND FINTECH SERVICES
Assoc. Prof. Eduard Hîrbu, PhD, Hîrbu Ana 226

ИКОНОМИЧЕСКИ РАЗЛИЧИЯ И НЕРАВЕНСТВА МЕЖДУ СЕВЕРНА И ЮЖНА БЪЛГАРИЯ
Доц. д-р Красимира Славева..... 235

СТАТИСТИЧЕСКИ АНАЛИЗ НА СЕЗОННИТЕ КОЛЕБАНИЯ В ПОСЕЩЕНИЯТА НА БЪЛГАРСКИ ГРАЖДАНИ В ЧУЖБИНА
Доц. д-р Пламен Петков, докт. Пламена Колева 247

ДОКЛАДВАНЕ НА УСТОЙЧИВОСТТА НА БИЗНЕСА – СЪДЪРЖАНИЕ И АКТУАЛНИ НАСОКИ НА ЕВРОПЕЙСКИЯ СЪЮЗ
Доц. д-р Радосвета Кръстева-Христова 257

ПОЗИЦИОНИРАНЕ НА ПРИЕМА НА СТУДЕНТИ ПО АДМИНИСТРАЦИЯ И УПРАВЛЕНИЕ И ИКОНОМИКА ЗА УЧЕБНАТА 2023 – 2024 ГОДИНА В Р БЪЛГАРИЯ
доц. д-р Росица Колева 266

УСТОЙЧИВО РАЗВИТИЕ НА ОДИТОРСКИТЕ УСЛУГИ В УСЛОВИЯТА НА ДИГИТАЛНА ТРАНСФОРМАЦИЯ
Доц. д-р Силвия Костова 272

ОБЕЗЦЕНКА НА ВЗЕМАНИЯТА ОТ ПРОДАЖБИ В ПРЕДПРИЯТИЯТА
Доц. д-р Слави Генов 280

ВЛИЯНИЕ НА ДАНЪЧНИТЕ НЕСЪОТВЕТСТВИЯ ВЪРХУ ФИСКАЛНАТА СТАБИЛНОСТ
Гл. ас. д-р Жельо Желев 288

ПРЕДИЗВИКАТЕЛСТВА И ПОСЛЕДИЦИ ОТ ПРИЛАГАНЕТО НА МЕЖДУНАРОДНИЯ СТАНДАРТ ЗА ФИНАНСОВО ОТЧИТАНЕ 9 В МУЛТИНАЦИОНАЛНИТЕ КОРПОРАЦИИ: СРАВНИТЕЛЕН АНАЛИЗ
Гл. ас. д-р Кирил Димитров 296

ПРЕДИЗВИКАТЕЛСТВАТА ПРЕД ОБРАЗОВАНИЕТО ПО СЧЕТОВОДСТВО В КОНТЕКСТА НА ДИГИТАЛИЗАЦИЯТА
Гл. ас. д-р Ралица Данчева 302

НЕЗАВИСИМОСТТА НА ОДИТНИТЕ КОМИТЕТИ И ВЪТРЕШНИЯ ОДИТ В ПУБЛИЧНИЯ СЕКТОР В БЪЛГАРИЯ
Докт. Румен Гъбов 308

АНАЛИЗ НА КЛЮЧОВИ АСПЕКТИ ОТ ОРГАНИЗАЦИОННАТА СТРУКТУРА НА НАЦИОНАЛНИЯ СТАТИСТИЧЕСКИ ИНСТИТУТ
Докт. Цветозария Гатева 316

МЕНИДЖМЪНТ, МАРКЕТИНГ, МЕЖДУНАРОДНИ ОТНОШЕНИЯ, ПЛАНИРАНЕ, ИНФОРМАЦИОННИ ТЕХНОЛОГИИ

DIGITAL THREAT ANALYSIS
Professor Serghei Ohrimenco DSc, Associate Professor Lucia Gujuman, PhD, Valeriu Cernei 329

ДИГИТАЛИЗАЦИЯ НА ПОДБОРА НА ЧОВЕШКИ РЕСУРСИ В БЪЛГАРСКИТЕ ПРЕДПРИЯТИЯ
Проф. д-р Галина Захариева, докт. Маргарита Николова 336

GENERATION Z IN POLAND AND BULGARIA: CORE VALUES AND LIFE PRIORITIES
Prof. UEP. dr hab. Dariusz Nowak, Assist. Prof. Aleksandar Lichev, PhD, Szymon Nowak..... 344

СЪВРЕМЕННОТО УПРАВЛЕНИЕ НА МАРКЕТИНГОВИЯ ПЕРСОНАЛ – СПЕЦИФИКА И ПРОБЛЕМНИ АСПЕКТИ
Доц. д-р Ваня Григорова 352

ИНТЕЛИГЕНТНА СПЕЦИАЛИЗАЦИЯ И РАБОТА В МРЕЖИ
Доц. д-р Евелина Парашкевова, Доц. д-р Маргарита Шопова..... 360

POSITIVE ASPECTS AND CHALLENGES OF GENERATIVE ARTIFICIAL INTELLIGENCE APPLICATIONS
Assoc. Prof. Natalia Marinova, PhD..... 368

УСТОЙЧИВО ВНЕДРЯВАНЕ НА ОБУЧЕНИЕ ПО ПРОЕКТ №: 2022-1-BG01-KA220-VET-000089399 „ПРЕДОСТАВЯНЕ НА ВЪЗМОЖНОСТ НА МСП В СЕКТОРА ХОРЕКА ЗА ЕФЕКТИВНО УСВОЯВАНЕ НА ЗНАНИЯ И ИНСТРУМЕНТИ ЗА ИЗКУСТВЕН ИНТЕЛЕКТ (HORECA 5.0)“
Доц. д-р Христо Сирашки..... 375

ИНТЕРЕСИ И МОТИВАЦИОННИ НАГЛАСИ ПРЕЗ ПОГЛЕДА НА МЕНИДЖЪРА
Гл. ас. д-р Десислава Алексиева..... 382

РОЛЯТА НА СОЦИАЛНИТЕ МЕДИИ В СЪВРЕМЕННАТА ИКОНОМИКА: ПЕРСПЕКТИВИ И ПРЕДИЗВИКАТЕЛСТВА ЗА БИЗНЕСА
Гл. ас. д-р Кремена Маринова-Костова 388

ОСОБЕНОСТИ НА МЕЖДУЛИЧНОСТНИТЕ КОНФЛИКТИ В ОРГАНИЗАЦИИТЕ И ТЯХНОТО РАЗРЕШАВАНЕ
Гл. ас. д-р Милен Динков..... 396

СЪЩНОСТ И ОСНОВНИ ХАРАКТЕРИСТИКИ НА ОТВОРЕНИТЕ ИНОВАЦИИ
Гл. ас. д-р Юлиян Господинов..... 404

ИЗКУСТВЕНИЯТ ИНТЕЛЕКТ В УПРАВЛЕНИЕТО НА ПЪТЯ НА КЛИЕНТА
Ас. д-р Стелиана Василева 412

PROTECTION OF DOCUMENT-CENTRIC SYSTEMS FROM DIGITAL THREATS
Assistant Ghenadie Belinschi 420

ИМПЛЕМЕНТИРАНЕ НА ИЗКУСТВЕН ИНТЕЛЕКТ В ГЪВКАВА МЕТОДОЛОГИЯ (SCRUM) НА УПРАВЛЕНИЕ НА ПРОЕКТИ ЗА УСТОЙЧИВО РАЗВИТИЕ
Д-р Андрей Йорданов 426

ИКОНОМИКА НА ОТРАСЛИТЕ

УСТРОЙСТВО НА ЗЕМЕДЕЛСКИТЕ ТЕРИТОРИИ – ОСОБЕНОСТИ, РЕГЛАМЕНТИ, ПРОБЛЕМИ
Проф. д-р Гена Велковска 437

КОНЦЕПТУАЛЕН МОДЕЛ ЗА УСТОЙЧИВО РАЗВИТИЕ НА СЕЛСКИТЕ ТЕРИТОРИИ В БЪЛГАРИЯ
Проф. д-р Марина Николова..... 446

AN ANALYSIS OF THE CURRENT STATE AND DEVELOPMENT CHALLENGES OF RETAIL AND WHOLESALE BUSINESSES IN UKRAINE
Prof., Doctor of Economics, Olena Khadzhynova, Assoc. Prof., Candidate of Economic Sciences, Larysa Kapranova, Ph. D., Roman Sharanov 456

НЯКОИ ПРАВНИ И ПРАКТИЧЕСКИ АСПЕКТИ ПРИ МЕНИДЖМЪНТА НА СТОПАНСКИТЕ ДВОРОВЕ
Доц. д-р Валери Велковски..... 462

ПРОБЛЕМИ И ПРЕДИЗВИКАТЕЛСТВА ПРЕД ЕВРОПЕЙСКИЯ АГРАРЕН СЕКТОР
Доц. д-р Виолета Блажева **473**

ЕКО-ЕФЕКТИВНИ СТРАТЕГИИ
Доц. д-р Елена Йорданова **478**

INNOVATION AND INDUSTRY 5.0 – SOME CONNECTIONS AND OPPORTUNITIES
Assoc. Prof., Iskra Panteleeva, PhD **483**

OPPORTUNITIES FOR INDUSTRIAL BUSINESS DEVELOPMENT THROUGH TECHNOLOGICAL INNOVATIONS
Assoc. Prof. Iskra Panteleeva, PhD, PhD Student Kalin Borisov **491**

ПРОМОТИРАНЕ НА ТУРИСТИЧЕСКАТА ДЕСТИНАЦИЯ ЧРЕЗ ДИГИТАЛНИ ИНОВАЦИИ
Доц. д-р Любка Илиева **499**

ЛОГИСТИЧНОТО ПОВЕДЕНИЕ НА ФИРМАТА, ОРГАНИЗА-ЦИОННАТА ИДЕНТИФИКАЦИЯ И ПРЕДПРИЕМАЧЕСКАТА АКТИВНОСТ НА БЪЛГАРСКИТЕ ПИВОВАРНИ ПРЕДПРИЯТИЯ
Доц. д-р Сергей Найденов **506**

ПРОУЧВАНЕ НА РЕЛАЦИЯТА МЕЖДУ ДИГИТАЛНИТЕ УМЕНИЯ ЗА ПАЗАРУВАНЕ И РАЗПОЛАГАЕМИТЕ ДОХОДИ НА ПОТРЕБИТЕЛИТЕ В БЪЛГАРИЯ
Доц. д-р Симеонка Петрова **516**

ИКОНОМИЧЕСКАТА СОЦИОЛОГИЯ В КОНТЕКСТА НА ПРЕДИЗВИКАТЕЛСТВАТА ПРЕД ИКОНОМИЧЕСКОТО ОБРАЗОВАНИЕ ПРЕЗ 21 ВЕК
Гл. ас. д-р Ваня Ганева **522**

TRANSFORMATION OF CONSUMER ONLINE PURCHASING BEHAVIOUR IN THE EUROPEAN UNION
Head Assist. Prof. Zoya Ivanova, PhD **529**

METHODS FOR GENERATING INNOVATIONS IN BULGARIAN ENTERPRISES
Head Assist. Prof. Ivaylo Kostov, Ph.D. **537**

РОЛЯ НА ПРЕДПРИЕМАЧЕСТВОТО ЗА УСТОЙЧИВО РАЗВИТИЕ НА СЕЛСКИЯ ТУРИЗЪМ
Гл. ас. д-р Павлин Павлов 545

БАРИЕРИ ПРЕД ОТВОРЕНИТЕ ИНОВАЦИИ В МАЛКИТЕ И СРЕДНИТЕ ПРЕДПРИЯТИЯ
Докт. Виктор Маринов 551

HUMAN RESOURCES IN THE AGE OF DIGITALIZATION
PhD Student Denitsa Gharkova-Zaharieva 557

NEAR-EXACT DISTRIBUTIONS AND FINITE FORM REPRESENTATIONS: PROBLEMS THEY CAN SOLVE

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Abstract: *Near-exact distributions are asymptotic distributions developed using a different approach. For Likelihood Ratio Test statistics used in Multivariate Analysis they are based on factorizations of the characteristic function (c.f.) of the negative logarithm of the statistic, leaving most of the factors unchanged and replacing a minor part by a sharp asymptotic result. This way we are able to overcome the undesirable problems we find when using common asymptotic distributions. It is also shown how the factorization of the above mentioned c.f. in many cases may lead to the obtention of finite forms for the exact pdf's and cdf's of such statistics. These finite forms as well as the near-exact distributions may be extremely useful in areas of application as Econometrics, helping to obtain precise inferential procedures where we can base our decisions and in finding groups of observations that may indicate the presence of phenomena worth studying. An illustration is done with an application of Wilks outlier test to recent econometric data from the 27 countries in the European Union.*

Keywords: *characteristic function, finite forms, likelihood ratio statistics, Multivariate Analysis, near-exact distributions, outlier test*

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1. Introduction

It is rather well known that the distributions of most Likelihood Ratio test (LRT) statistics used in Multivariate Analysis are not easy to handle. For this reason asymptotic distributions were developed for many of these statistics. However, it happens that most of these asymptotic distributions display behaviors that make their use to end up being very often a non-adequate choice. While the common single chi-square asymptotic distribution may fall way too far from the exact distribution, even for large samples (Brunner et al., 1977; Bai et al., 2009), other asymptotic distributions as the popular ones based on Box's approach (Box, 1949), besides still falling quite far from the exact distribution even for moderate size samples, have a quite unknown not desirable characteristic which is the one of really not being anymore a proper distribution for rather small samples, a problem that gets worse as the number of variables increases (Coelho and Marques, 2012; Coelho, 2014).

Moreover it is also a quite overlooked fact that for many LRT statistics used in Multivariate Analysis, namely for those that assume the form of a Wilks Lambda statistic (Wilks, 1932, 1935; Coelho 1988, 2022), it is really possible to

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obtain their pdf's and cdf's in quite manageable finite closed forms for many situations (Coelho and Arnold, 2019). This is exactly the case of the statistic for the Wilks test for outliers (Wilks, 1963), which we will use in this paper as an example to illustrate the techniques used to obtain finite form representations for the pdf and cdf as well as the techniques used to build near-exact distributions.

2. The Wilks test for outliers

Wilks (1963) developed an interesting test for outliers, which, as he notes, although not being exactly an LRT, has quite close relations with an LRT, and which associated statistic may be given the form of a Wilks Lambda statistic. This test is addressed in more detail in section 5.1.13 of Coelho and Arnold (2019).

Let us suppose we have a sample of size n from a p-multivariate Normal population $\underline{X} \sim N_p\left(\underline{\mu}, \Sigma\right)$, and that we want to test whether the $k\ (< n)$ observations numbered $\eta_1, \ldots, \eta_k$ (with $\eta_1, \ldots, \eta_k \in \{1, \ldots, n\}$) should be considered as outliers. Then we should consider the null hypothesis

$$H_0\text{: observations } \eta_1, \ldots, \eta_k \text{ are not outliers}$$

and Wilks suggests then the use the statistic

$$\Lambda = \frac{|A^*|}{|A|} \tag{1}$$

where A is equal to n times the usual MLE (Maximum Likelihood Estimator) of Σ, based on the whole sample, that is, on the n observations, and A^* is equal to $n-k$ times the MLE of Σ based on the $n-k$ observations that are not being tested for outliers.

But, if we take X as the $n \times p$ matrix of the sample of size n from $\underline{X}$, whose first $n-k$ rows are formed by the $n-k$ observations that are not being tested for outliers, and we call this sub-matrix as X_1, it may be shown that then we may write the statistic Λ in (1) as

$$\Lambda = \frac{|A^*|}{|A^* + B|} \tag{2}$$

where

$$A^* = X_1' Q_2 X_1 \quad \text{and} \quad B = X' Q_1 X$$

with $Q_2 = I_{n-k} - \frac{1}{n-k} E_{n-k,n-k}$, and

$$Q_1 = \left[\begin{array}{c|c} \frac{k}{n(n-k)} E_{n-k,n-k} & -\frac{1}{n} E_{n-k,k} \\ \hline -\frac{1}{n} E_{k,n-k} & I_k - \frac{1}{n} E_{kk} \end{array}\right]$$

where I_k represents an identity matrix of order k and E_{kk} represents a $k \times k$ matrix of ones (for further details see section 5.1.13 of Coelho and Arnold (2019)).

In (2) A^* and B are two independent Wishart matrices, with

$$A^* \sim W_p(n-k-1, \Sigma) \quad \text{and} \quad B \sim W_p(k, \Sigma)\ ,$$

and as such we can show that the distribution of Λ is the same as that of

$$\prod_{j=1}^{p} Y_j \qquad \text{or} \qquad \prod_{h=1}^{k} Y_h^* \tag{3}$$

where

$$Y_j \sim Beta\left(\frac{n-k-j}{2}, \frac{k}{2}\right) \qquad \text{and} \qquad Y_h^* \sim Beta\left(\frac{n-p-h}{2}, \frac{p}{2}\right)$$

Form two sets of independent random variables.

3. Finite forms for the pdf's and cdf's of many LRT statistics

As already mentioned above, a not so well known fact is that for many LRT statistics used in Multivariate Analysis it is really possible to obtain their pdf's and cdf's in quite manageable finite closed forms for many of the cases. This is exactly the case of the statistic for the Wilks outlier test in (1) or (2).

From the distribution of this statistic enounced in the previous section, we may use the results in Theorem 3.2 and Corollary 4.2 in Coelho and Arnold (2019) to obtain, for even p or even k, the exact pdf and cdf of Λ given as

$$f_\Lambda(z) = \left\{\prod_{j=1}^{p+k-2} \lambda_j^{r_j}\right\} \sum_{j=1}^{p+k-2} z^{\lambda_j - 1} \sum_{h=1}^{r_j} c_{jk}(-logz)^{h-1} \tag{4}$$

and

$$F_\Lambda(z) = \left\{\prod_{j=1}^{p+k-2} \lambda_j^{r_j}\right\} \sum_{j=1}^{p+k-2} z^{\lambda_j} \sum_{h=1}^{r_j} c_{jk}(h-1)! \sum_{i=0}^{h-1} \frac{(-logz)^i}{i!\ \lambda_j^{h-i}} \tag{5}$$

where

$$r_j = \begin{cases} h_j\,, & j = 1,2 \\ r_{j-2} + h_j\,, & j = 3, \ldots, p+k-2 \end{cases} \tag{6}$$

with

$$h_j = (\#\ of\ elements\ in\ \{p,k\} \geq j) - 1 \qquad (j = 1, \ldots, p+k-2 \tag{7}$$

and

$$\lambda_j = \frac{n-2-j}{2} \qquad (j = 1, \ldots, p+k-2)$$

and where

$$c_{j,r_j} = \frac{1}{(r_j - 1)!} \prod_{\substack{i=1 \\ i \neq j}}^{p+k-2} (\lambda_i - \lambda_j)^{-r_i}\,, \qquad j = 1, \ldots, p+k-2$$

and, for $h = 1, \ldots, r_j - 1$ and $j = 1, \ldots, p+k-2$,

$$c_{j,r_j-h} = \frac{1}{h} \sum_{i=1}^{h} \frac{(r_j - h + i - 1)!}{(r_j - h - 1)!} R(i,j,p+k-2) c_{j,r_j-(h-i)}\,,$$

for

$$R(i,j,p+k-2) = \sum_{\substack{h=1 \\ h\neq j}}^{p+k-2} r_h\left(\lambda_j - \lambda_h\right)^{-i} \qquad \left(i = 1, \dots, r_j - 1\right).$$

As an example of application we will take the data for 2023 of the per-head GNI (Gross National Income) at current prices, the UNE (Unemployment, percentage of active population) and the TFP (Total Factor Productivity, index with value 100 for 2015) obtained from the AMECO (Annual Macro Economic database of the European Commission Directorate General for Economic and Financial Affairs, at https://economy-finance.ec.europa.eu/economic-research-and-databases/economic-databases/ameco-database_en), for the 27 countries of the European Union. In Figure 1 we have two 3D plots of the cloud of points, which suggest that when considering these 3 variables Luxembourg and Ireland may be outliers, given their very high values of GNI and the very high value of TFP for Ireland and the quite low value for Luxembourg. If one wants to test the null hypothesis that these two countries should not be considered as outliers we obtain for the statistic in (1) or (2) a computed value of 0.227990, corresponding to a p-value of 7.056749×10^{-6}. We may note that in our case we have $p = 3$, since we have 3 variables, but we have $k = 2$, since we are testing for 2 countries, so that we are in a case where we have the exact pdf and cdf of Λ given by (4) and (5), and as such this p-value is obtained directly from the cdf of Λ in (5), by computing $P(\Lambda \leq 0.227990)$. The p-value is so low that we readily would reject the null hypothesis which states that these 2 countries are not outliers and take them as outliers. However, Wilks warns us that when we chose these two countries by looking at the plots, without noticing it, we actually made $\binom{27}{2}$ comparisons, by comparing them with the whole set of countries, and as such, if we want to use an α value of 0.05 for our test, we should actually reject the null hypothesis only if the p-value is smaller than $0.05/\binom{27}{2} = 0.0001424$. Well, given the very low p-value obtained, we should anyway reject the null hypothesis and consider Ireland and Luxembourg as outliers when we consider the set of the 3 variables under study.

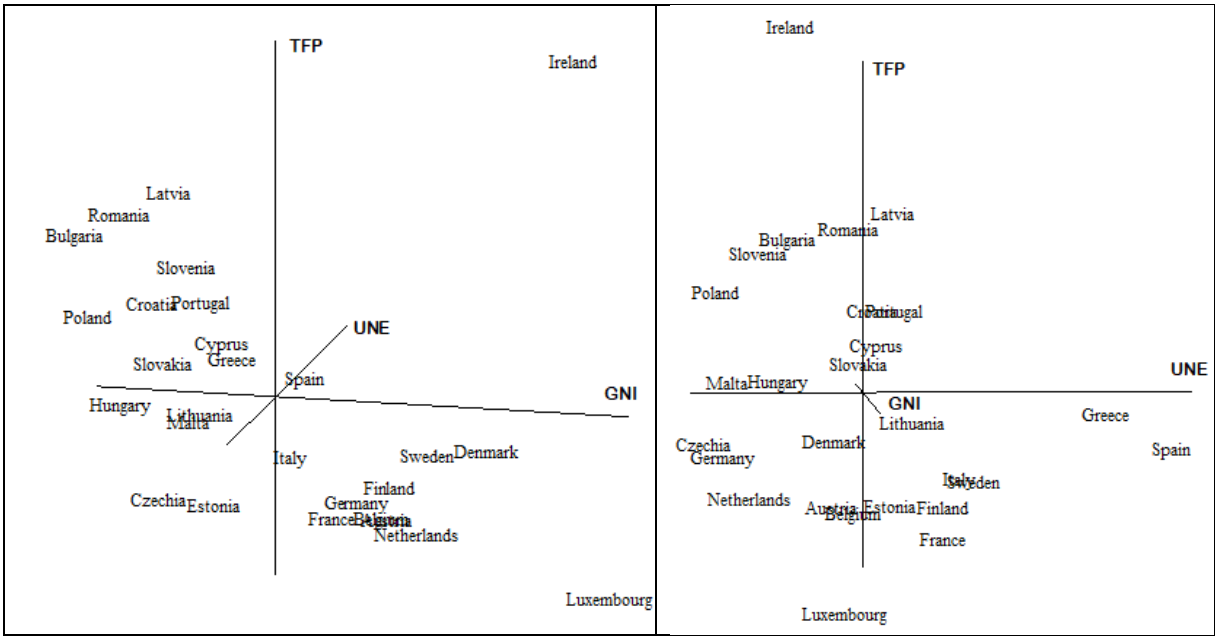


Figure 1 – 3D Plots with two different perspectives for the 27 countries in the European Union, concerning the Gross National Income (GNI), Percentage of Unemployment (UNE) and Total Factor Productivity (TFP)

When we look at the plots in Figure 1 also Greece and Spain seem to be possible candidates to outliers due to their very large values on the variable UNE. For these 2 countries we obtain a computed value of Λ equal to 0.430515, to which corresponds a p-value of 3.623317×10^{-3}. Although this p-value is smaller than the values of 0.05 and 0.01, commonly used for α, if we follow the recommendation from Wilks, we should not reject the null hypothesis that states that these two countries should not be considered as outliers, since the p-value is anyway larger than $0.05/\binom{27}{2} = 0.0001424$. However, would Spain and Greece had been chosen based on some theoretical or econometric reasons, and not just by looking at the plots, we should really consider them as outliers.

4. Near-exact distributions for Λ

In the left plot in Figure 1, it also calls the attention of our eyes a quite interesting group of 3 countries formed by Bulgaria, Romania and Latvia. These 3 countries have rather low GNI but quite high TFP (mainly after Ireland is removed), which is a quite interesting combination, with Bulgaria exhibiting a below average value of UNE, Romania an average value and Latvia a value slightly above average. It would be interesting to test if these 3 countries should be considered as outliers, mainly after Ireland and Luxembourg are removed.

When carrying out such a test we will be in a situation where $p = 3$ (we have 3 variables) and $k = 3$ (the 3 countries). In this case we do not have finite forms for the pdf or the cdf of Λ and we will have to resort to the use of near-exact distributions, since although we are still dealing with a sample of 25 countries, this sample size is way too small to use any of the currently available asymptotic

distributions.

Although in the previous section we used Theorem 3.2 and Corollary 4.2 in Coelho and Arnold (2019) to obtain the result for the finite form for the pdf and cdf of Λ, since it was a more expedite way of obtaining the result, we might had worked through the c.f. (characteristic function) of $W = -log\,\Lambda$, to obtain the same result. Now in order to obtain the near-exact distribution for Λ we will indeed need to work through the c.f. of W.

Using the fact that we know the expression for the h-th moments of the random variables Y_j in (3), we may readily write the c.f. of W as

$$\Phi_W(t) = E\left(e^{\mathrm{i}tW}\right) = E\left(e^{-\mathrm{i}t\log\Lambda}\right) = E\left(\Lambda^{-\mathrm{i}t}\right) = E\left(\prod_{j=1}^{p} Y_j^{-\mathrm{i}t}\right)$$

$$= \prod_{j=1}^{p} E\left(Y_j^{-\mathrm{i}t}\right) = \prod_{j=1}^{p} \frac{\Gamma\left(\frac{n-j}{2}\right)\Gamma\left(\frac{n-k-j}{2}-\mathrm{i}t\right)}{\Gamma\left(\frac{n-k-j}{2}\right)\Gamma\left(\frac{n-j}{2}-\mathrm{i}t\right)} \,.$$

Then, after some little work we may rewrite it, for r_j given by (6) and (7), as

$$\Phi_W(t) = \underbrace{\left\{\Gamma\left(\frac{n-1}{2}\right)\Gamma\left(\frac{n-2}{2}-\mathrm{i}t\right)\right\}\Big/\left\{\Gamma\left(\frac{n-2}{2}\right)\Gamma\left(\frac{n-1}{2}-\mathrm{i}t\right)\right\}}_{\Phi_1(t)}$$

$$\times \underbrace{\prod_{j=1}^{p+k-3}\left(\frac{n-p-k-1+j}{2}\right)^{r_j}\left(\frac{n-p-k+1-j}{2}-\mathrm{i}t\right)^{-r_j}}_{\Phi_2(t)} \,.$$

We will thus keep $\Phi_2(t)$ unchanged (since it corresponds to a sum of independent Gamma distributions with integer shape parameters, which has a closed finite form for the pdf and cdf), and we will approximate asymptotically $\Phi_1(t)$ by a finite mixture of $\Gamma(1/2+k,(n-2)/2)$ distributions $(k=0,\ldots,m^*)$, with weights determined in such a way that this mixture matches the first m^* derivatives of $\Phi_1(t)$ at $t=0$. The near-exact distributions obtained in this way will match the first m^* exact moments of W and will be mixtures of m^*+1 GNIG (Generalized Near-Integer Gamma) distributions, which will yield near-exact distributions for Λ with pdf's and cdf's respectively given by

$$f_\Lambda(z) = \sum_{h=0}^{m^*} \pi_h \, f^{GNIG}\left(-\log z \,\middle|\, \{r_j\}_{j=1:p+k-3}, \frac{1}{2}+h; \left\{\frac{n-2}{2}\right\}_{j=1}\right.$$

$$\left.\left\{\frac{n-p-k-1+j}{2}\right\}_{j=1:p+k-3}, \frac{n-2}{2}; p+k-3\right)\frac{1}{z}$$

and

$$F_{\Lambda}(z) = 1 - \sum_{h=0}^{m^*} \pi_h \; F^{GNIG}\left(-\log z \;\middle|\; \{r_j\}_{j=1:p+k-3}, \frac{1}{2} + h; \left\{\frac{n-2}{2}\right\}_{j=1} \right.$$
$$\left. \left\{\frac{n-p-k-1+j}{2}\right\}_{j=1:p+k-3}, \frac{n-2}{2}; p+k-3 \right)$$

where $f^{GNIG}(\cdot)$ and $F^{GNIG}(\cdot)$ represent respectively the pdf and cdf of the GNIG distribution (see Appendix C in Coelho (2021) for further details on the notation used and on the GNIG distribution).

The computed value of the statistic Λ, when testing the 3 countries Bulgaria, Romania and Latvia for outliers, considering the 25 countries that remain after removing Ireland and Luxembourg from the study, is 0.423534, to which corresponds a p-value of 6.239164×10^{-3}, obtained from the near-exact cdf of Λ that matches 4 exact moments of W, that is, the one with $m^* = 4$. This p-value although being rather small, and smaller than the values of 0.05 and 0.01, commonly used for α, is still quite larger than $0.05/\binom{25}{3} = 2.17391 \times 10^{-5}$. Since the 3 countries were indeed chosen by looking at the plot, we should not reject the null hypothesis that they are not outliers, although they stand out from the group of the other 22 countries and may be a group of countries worth studying since they show, at least for the year 2023 an interesting pattern.

5. Brief conclusion and final remarks

The exact form obtained for the cdf of Λ when either p or k are even, and the near-exact distribution obtained for the case when they are both odd enable us to obtain very sharp p-values on which we can base our inference.

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