## ON A DISTIRIBUTION ARISING IN THE CONTEXT OF COMPARATIVE MODEL PERFORMANCE EVALUATION PROBLEMS

J. Panaretos S. Psarakis & E. Xekalaki
Department of Statistics
Athens University of Economics & Business
76, Patision Str. 10434
Athens, GREECE
e-mail: jpan@aueb.gr

Key words and phrases: model selection, bivariate gamma distribution, F distribution.

## **ABSTRACT**

The paper deals with a distribution that arises as the distribution of a sample statistic used to compare the predictive ability of two competing linear models. It is defined as the distribution of the ratio of two correlated gamma variables and its probabilities are tabulated in order that they become readily available for practical use.