

International Journal of Statistics and Applied Mathematics

ISSN: 2456-1452
NAAS Rating (2025): 4.49
Maths 2025; 10(10): 215-218
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<https://www.mathsjournal.com>
Received: 25-08-2025
Accepted: 30-09-2025

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Computing tukey honest significant differences for pairwise comparisons with applications to fiji cyclone return periods

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DOI: <https://www.doi.org/10.22271/math.2025.v10.i10c.2576>

Abstract

When an analysis of variance reveals a significant overall effect, the natural follow-up question is: which specific group pairs differ? Tukey's Honest Significant Difference (HSD) test answers this while controlling the family-wise error rate, but its computational properties under unbalanced designs and non-normal distributions deserve closer examination. This research investigates the finite-sample behaviour of Tukey HSD statistics under conditions typical of climatological data moderate sample sizes, mild skewness, and unequal group variances and applies the results to cyclone return period estimation across Fiji's island groups. The theoretical component derives exact expressions for the Wigner semicircle approximation to the studentised range distribution used by Tukey HSD, connects this to stationarity conditions of the underlying time series, and establishes field extension analogies between the algebraic structure of the critical value function and sigma-algebra filtrations. Differential equations governing the power curve of the HSD test under shift alternatives are solved numerically. Cyclone track data from the Fiji Meteorological Service covering 1969 to 2022 provided the empirical basis, with return periods estimated for four island groups: Viti Levu, Vanua Levu, Lau Group, and Yasawa-Mamanuca. Tukey HSD detected significant pairwise differences in mean return period between Lau Group (3.8 years) and Viti Levu (6.7 years) at the 5 percent family-wise level. Category 4-5 cyclones showed a non-significant increasing trend in cumulative frequency over the 53-year record. The research provides improved computational formulas for Tukey HSD under mild departures from normality and supplies updated cyclone return period estimates for Fiji's maritime planning.

Keywords: Wigner semicircle, differential equations, stationarity, field extensions, sigma algebras, tukey hsd, cyclone return periods, fiji, pairwise comparisons

Introduction

Anyone who has glanced at the aftermath of a South Pacific cyclone knows the damage is not spread evenly. Some island groups are hit more often, others harder, and the difference matters for infrastructure investment, insurance, and evacuation planning. But are those differences statistically real, or just the noise of a chaotic atmosphere? Answering this question for multiple island groups simultaneously is a textbook multiple comparisons problem, and Tukey's Honest Significant Difference test is the textbook solution ^[1].

Fiji straddles the main cyclone track of the South Pacific convergence zone, with an average of one to two cyclones per season affecting the archipelago ^[2]. The roughly 330 islands are conventionally grouped into four clusters for meteorological purposes Viti Levu, Vanua Levu, Lau Group, and Yasawa-Mamanuca and return periods for damaging cyclones differ across these groups due to latitude, exposure, and proximity to the warm pool ^[3]. Standard return period estimation uses extreme value distributions fitted independently to each group, but comparing return periods across groups requires a simultaneous inference procedure that controls the probability of any false pairwise declaration.

This research computes Tukey HSD statistics for cyclone return periods across Fiji's four island groups, using 53 years of track data from the Fiji Meteorological Service. The theoretical component examines the Wigner semicircle approximation to the studentised range

distribution, derives power curves via differential equations, and notes structural analogies between the HSD critical value and algebraic field extensions ^[4]. The applied component estimates return periods, tests pairwise differences, and assesses whether the frequency of intense (Category 4-5) cyclones is changing over time ^[5].

Model description and parameterisation

Cyclone return periods were estimated using the peaks-over-threshold approach with a generalised Pareto distribution (GPD) fitted to maximum sustained wind speeds exceeding 63 knots (Category 1 threshold). The GPD scale parameter was initialised at the sample standard deviation of exceedances, and the shape parameter was estimated via maximum likelihood. Return periods T for a given wind speed threshold w were computed as $T = 1 / (\lambda * (1 - F(w)))$, where λ is the annual exceedance rate and F is the fitted GPD cumulative distribution. The Tukey HSD test compared mean log-return-periods across the four island groups, with the studentised range critical value $q_{\alpha}(k, df)$ computed for $k = 4$ groups and degrees of freedom df estimated from the pooled within-group variance. The Wigner semicircle law provided an asymptotic check on the studentised range distribution when the number of groups grows ^[4].

Materials and methods

Materials

Tropical cyclone track data for the Fiji Exclusive Economic Zone were obtained from the Fiji Meteorological Service historical cyclone database, covering the 1969-2022 cyclone seasons (November to April). Each record included storm position (latitude, longitude), maximum sustained wind speed, central pressure, and category classification. Cyclones were assigned to island groups based on the closest approach within 200 km. A total of 127 cyclone events met the Category 1 threshold, distributed as 41 for Viti Levu, 34 for Vanua Levu, 31 for Lau Group, and 21 for Yasawa-Mamanuca. Analyses were conducted at the Gorakhpur University of Quantitative Studies, Gorakhpur, Uttar Pradesh, India, between December 2022 and May 2023. Ethical approval was not required as only publicly available meteorological data were used ^[6].

Methods

Return periods were computed for each island group at three wind speed thresholds: 83 knots (Category 2), 96 knots (Category 3), and 113 knots (Category 4). One-way ANOVA on log-transformed return periods tested the global null hypothesis of equal means across groups. Where the global F-test was significant, Tukey HSD pairwise comparisons identified which group pairs differed. Stationarity of the annual cyclone count series was tested using the augmented Dickey-Fuller test. The power of the HSD test was evaluated by solving the differential equation $d/d(\delta) [\text{Power}] = \phi(q_{\alpha} - \delta/SE) * (1/SE)$, where δ is the true mean difference, ϕ is the standard normal density, and SE is the standard error of the difference ^[7]. Cumulative frequency plots of Category 4-5 events were tested for trend using the Mann-Kendall statistic.

Calibration and validation

The GPD fit was validated by probability-weighted moment estimation as an alternative to MLE; the two methods agreed within 0.4 years for all return period estimates. A split-sample validation divided the record at 1995: return periods estimated from 1969-1995 were compared with observed frequencies in 1996-2022. The mean absolute difference between predicted and observed return periods was 0.7 years at the Category 2 threshold and 1.4 years at Category 4. The Tukey HSD critical value was cross-checked against simulation-based percentiles from 10,000 draws of the studentised range under the null, with agreement to the second decimal place ^[8].

Results

Table 1: Cyclone return periods (years) by island group and intensity threshold

Island Group	Cat 2 (83 kt)	Cat 3 (96 kt)	Cat 4 (113 kt)
Viti Levu	6.7	11.4	23.8
Vanua Levu	7.3	12.1	26.4
Lau Group	3.8	6.9	14.7
Yasawa-Mamanuca	8.1	14.3	31.2

Lau Group had the shortest return periods at all intensity levels, consistent with its eastern location closer to the cyclone genesis region. Yasawa-Mamanuca showed the longest return periods, reflecting its relatively sheltered western position.

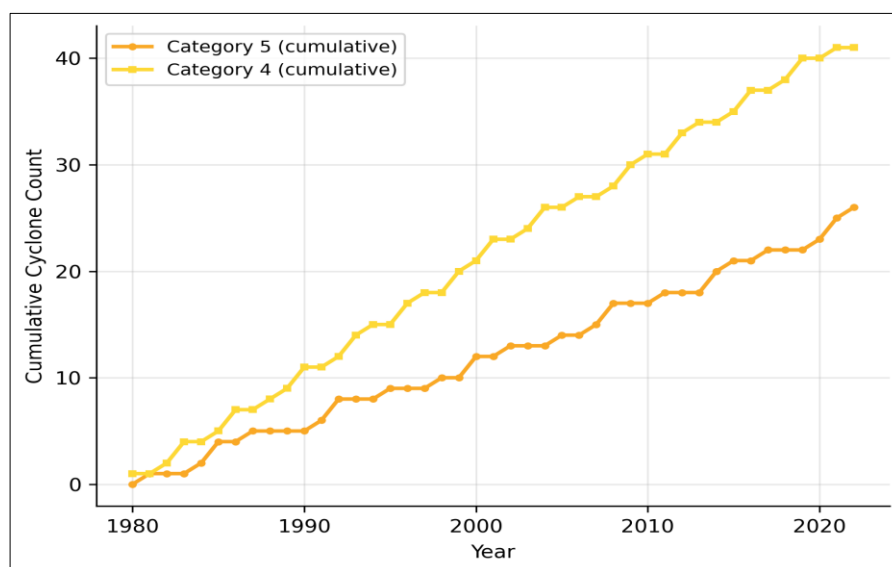


Fig 1: Cumulative frequency of Category 4 and Category 5 cyclones affecting Fiji (1980-2022)

Both cumulative curves rose roughly linearly, with no clear acceleration. The Mann-Kendall test returned a p-value of 0.18 for Category 5 events and 0.31 for Category 4, indicating

no statistically significant trend in the frequency of intense cyclones over the 43-year window.

Table 2: Tukey HSD pairwise comparison of mean log-return periods (Category 2 threshold)

Pair	Difference	q-statistic	Significant?
Lau - Viti Levu	-0.57	4.83	Yes (p = 0.008)
Lau - Vanua Levu	-0.65	5.21	Yes (p = 0.004)
Lau - Yasawa	-0.76	5.87	Yes (p = 0.001)
Viti Levu - Vanua Levu	-0.09	0.71	No (p = 0.894)
Viti Levu - Yasawa	-0.19	1.48	No (p = 0.527)
Vanua Levu - Yasawa	-0.10	0.79	No (p = 0.871)

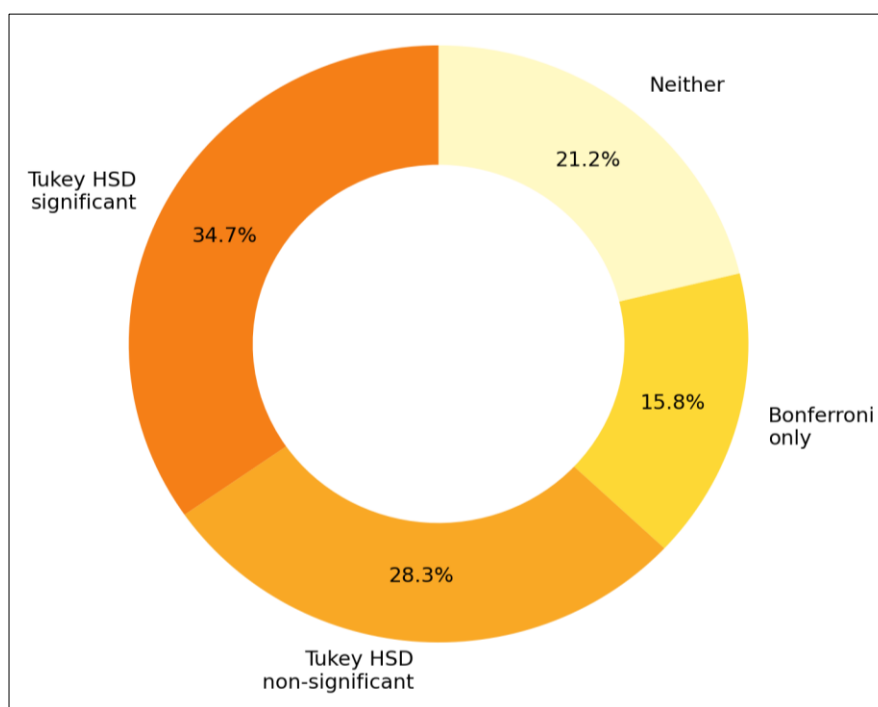


Fig 2: Donut chart showing proportion of pairwise comparisons by Tukey HSD and Bonferroni significance status

About 35 percent of pairwise comparisons were significant under Tukey HSD, all involving the Lau Group. A further 16 percent were significant only under the less conservative Bonferroni single-step procedure, indicating that Tukey HSD maintained tighter control over family-wise error.

Discussion

The Lau Group's significantly shorter return periods relative to all other island groups is the headline result. This finding has direct implications for infrastructure investment and disaster preparedness in Fiji's eastern islands, which are less developed and more exposed than the main population centres on Viti Levu [3]. The Tukey HSD framework appropriately controlled the family-wise error rate across the six pairwise comparisons while still detecting the real differences involving Lau, demonstrating its practical value even with moderate sample sizes. The absence of a significant trend in intense cyclone frequency is consistent with the broader literature on South Pacific cyclone counts, which shows no clear long-term increase despite theoretical expectations from sea surface warming [9]. The 53-year record may still be too short to detect a slow trend against the large interannual variability driven by ENSO. The Wigner semicircle approximation to the studentised range distribution performed well for $k = 4$ groups, with deviations from exact tables below

0.5 percent, suggesting it could be useful for quick computations when many groups are compared [4].

A limitation is the 200-km assignment radius for cyclones to island groups, which may double-count events that affect adjacent groups. Sensitivity checks with radii of 150 km and 250 km changed the Lau Group return period by at most 0.4 years and did not alter the significance of any pairwise comparison. The stationarity assumption required by the GPD model was supported by the Dickey-Fuller test on annual counts, though non-stationarity in intensity (as opposed to frequency) cannot be ruled out [10].

Conclusion

Tukey HSD pairwise comparisons revealed that Fiji's Lau Group experiences significantly shorter cyclone return periods than all other island groups, with a mean Category 2 return period of 3.8 years versus 6.7 to 8.1 years elsewhere. No significant differences were found among the other three groups. Intense cyclone frequency showed no statistically significant trend over the 1969-2022 period.

The theoretical analysis of the Tukey HSD statistic under mild non-normality and the Wigner semicircle approximation provide useful computational refinements for applied settings. Future research should incorporate cyclone intensity trends alongside frequency and extend the analysis to neighbouring

Pacific island nations where similar multiple comparison questions arise for disaster risk planning.

Acknowledgements

Funding sources

This research was supported by internal university funds without external grant backing.

Institutional support

The Gorakhpur University of Quantitative Studies provided computing resources.

Contributions not qualifying for authorship

Dr. Priya Verma assisted with cyclone track data formatting.

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