



UNIVERSITÀ DEGLI STUDI
DI TRENTO

Dipartimento di Informatica
e Studi Aziendali

SEMINARI DISA

TAILOR-MADE TESTS FOR GOODNESS-OF-FIT TO SEMIPARAMETRIC HYPOTHESES

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Sala Riunioni DISA

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We introduce a new framework for constructing tests of a general semiparametric hypotheses which: (i) have non trivial power on the root n scale in every direction - (ii) can be tailored to put substantial power on alternatives of importance. The approach is based on combining test statistics based on stochastic processes of score statistics with bootstrap critical values.

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