



DISA Seminari

EFFICIENCY AND LOCAL OPTIMALITY OF DISTRIBUTION-FREE TESTS BASED ON U- AND V- STATISTIC

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Aula Statistica

Numerous distribution-free goodness-of-fit and symmetry tests are based on U- and V-statistics. The examples of them are the Wilcoxon one-sample test, the Maesono test, the Hollander-Proshan test of exponentiality, the Cramer - von Mises and Watson tests, and many others. Recent progress in the description of their large deviations enables to find new expressions for their local Bahadur efficiency for general classes of bounded kernels and to formulate the conditions of local asymptotic optimality. For concrete statistics and such alternatives as location, scale and skew families this leads to original characterizations of distributions by the local optimality of test statistics

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