2025/09/10 21:03 1/1 November 13, 2014

## Statistics Seminar Department of Mathematical Sciences

DATE:	Thursday, November 13, 2014
TIME:	1:15pm to 2:15pm
PLACE:	OW 100E
SPEAKER:	Withanage A. De Mel (Binghamton University)
TITLE:	Chi-Squared Goodness of Fit Test Based on Random Cells with Recurrent Event Data

## **Abstract**

We consider a recurrent event wherein the inter-event time distribution \$F\$ is assumed to belong to some parametric family of the distributions  $\mbox{mathcal}{F}$ , where the unknown parameter  $\mbox{theta}$  is \$q\$-dimensional. This work deals with the problem of goodness-of-fit test for \$F.\$ We develop a chi-square type test where the \$k\$ nonoverlapping cell boundaries are randomly chosen. Our test used a Kaplan Meier type nonparametric maximum likelihood estimator (NPMLE) of \$F\$ to obtain the observed frequencies. The minimum distance estimator of \$\theta\$ is obtained by minimizing the quadratic form that resulted from the properly scaled vector of differences between the observed and expected cell frequencies. The proposed chi-square test statistic is constructed by using the NPMLE of \$F\$ and the minimum distance estimator. We show that the proposed test statistic is asymptotically chi-square with \$k - q -1\$ degrees of freedom. Results for specific families of distributions such as Weibull and Exponential are presented. We also discuss results of a simulation study as well as application to a biomedical data set.

From:

 ${\it https://www2.math.binghamton.edu/- \textbf{Department of Mathematics and Statistics, Binghamton University}$ 

Permanent link:

https://www2.math.binghamton.edu/p/seminars/stat/141113

Last update: 2014/10/07 16:13