Statistics Seminar Department of Mathematics and Statistics

| DATE: | Thursday, October 12, 2023 |
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| TIME: | 1:15pm – 2:15pm |
| LOCATION: | WH 100E |
| SPEAKER: | Baozhen Wang, Binghamton University |
| TITLE: | E-values: Calibration, combination and applications |

Abstract

Multiple testing of a single hypothesis and testing multiple hypotheses are usually done in terms of p-values. In this paper, the authors replace p-values with their natural competitor, e-values, which are closely related to betting, Bayes factors and likelihood ratios. They demonstrate that e-values are often mathematically more tractable; in particular, in multiple testing of a single hypothesis, e-values can be merged simply by averaging them. This allows us to develop efficient procedures using e-values for testing multiple hypotheses.

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Last update: 2023/10/01 14:17

