Statistics Seminar Department of Mathematical Sciences

DATE:	Thursday, November 15, 2018
TIME:	1:15pm – 2:15pm
LOCATION:	WH 100E
SPEAKER:	Li, Kexuan, Binghamton University
TITLE:	A proof of optimality of the Sequential Probability Ratio Test

Abstract

We present a proof that Wald's (1947) Sequential Probability Ratio Test for simple hypotheses delivers the smallest possible expected sample size under either hypothesis among all reasonable tests with fixed type I and type II error probabilities.

From:

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

Permanent link:

https://www2.math.binghamton.edu/p/seminars/stat/181115

Last update: 2018/09/03 18:52

