

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.

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