

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, October 10, 2019
TIME:	1:15pm - 2:15pm
LOCATION:	WH 100E
SPEAKER:	Yifeng Zeng, Binghamton University
TITLE:	Sequential probability ratio test and its performance in gaussian scenario

Abstract

In statistical hypothesis testing with a fixed sample size, uniformly most powerful (UMP) test is a hypothesis test which has the greatest power $1-\beta$ among all possible tests of a given size α . For example, according to the Neyman-Pearson lemma, the likelihood-ratio test is UMP for testing simple (point) hypotheses. Sequential probability ratio test shares similar idea of the likelihood-ratio test but dealing with sequential data which means the sample size is not fixed. In this talk, we will introduce the general idea of SPRT and its performance under Gaussian scenario.

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