

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, October 28, 2021
TIME:	1:15pm - 2:15pm
LOCATION:	Zoom meeting
SPEAKER:	Mengyu Chen, Binghamton University
TITLE:	An Empirical Likelihood Approach for Local Power of a Test

Abstract

Consider a random sample from the location model (X, Y) whose marginal distributions differ by a location parameter θ_n and for the hypothesis test with null hypothesis H_0 : the location parameter = θ_0 , the logarithm of empirical likelihood of θ_0 has a limiting non-central chi-squared distribution under some appropriate assumptions. This problem can be extended to the scale model and location-scale model with a slight modification of the assumptions.

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