

Statistics Seminar
Department of Mathematics and Statistics

DATE:	Thursday, October 12, 2023
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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