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ATHENS UNIVERSITY OF ECONOMICS AND BUSINESS EXOAH EFIJETHMON & TEXNOAOFIAE THE TAHPOΦOPIAE SCHOOL OF INFORMATION SCIENCES & TECHNOLOGY

TMHMA STATISTIKHS DEPARTMENT OF STATISTICS

#### ΚΥΚΛΟΣ ΣΕΜΙΝΑΡΙΩΝ ΣΤΑΤΙΣΤΙΚΗΣ ΝΟΕΜΒΡΙΟΣ 2019

# **Alex Karagrigoriou**

Laboratory of Statistics and Data Analysis, University of the Aegean

**Recent Advances on Divergence-Based Inference** 

ΠΑΡΑΣΚΕΥΗ 8/11/2019, 13:15

## ΑΙΘΟΥΣΑ Τ103 Τροίας 2, Νέο Κτίριο ΟΠΑ

## ΠΕΡΙΛΗΨΗ

In this presentation we discuss various measures of divergence including a general double-index class of power divergence measures and explore some of its properties.

Goodness of fit tests are proposed for multinomial distributions. The asymptotic properties of the proposed tests together with the associated size are explored through a simulation study, for various settings.

ΟΙΚΟΝΟΜΙΚΟ ΠανεπιΣτημιο Δθηνών



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# AUEB STATISTICS SEMINAR SERIES NOVEMBER 2019

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Laboratory of Statistics and Data Analysis, University of the Aegean

## **Recent Advances on Divergence-Based Inference**

FRIDAY 8/11/2019, 13:15

## Room T103, Troias 2, New AUEB Building

## ABSTRACT

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Goodness of fit tests are proposed for multinomial distributions. The asymptotic properties of the proposed tests together with the associated size are explored through a simulation study, for various settings.