國立中山大學應用數學系
學術演講

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講　題：Likelihood ratio test for monotonicity density

時　間：2019/03/14（星期四）14:10 ~ 15:00

地　點：理學院四樓理 SC 4009-1 室

茶　會：15:00 於理 SC 4010 室 (系辦公室)

摘 要

We study the likelihood ratio test statistic for a lasting, but unconventional, hypothesis testing problem on whether a random sample follows a distribution with a nonincreasing density function. The obtained test statistic has a surprisingly simple asymptotic null distribution, which is Gaussian, instead of the well-known chi-square for generic likelihood ratio tests. Also, the limiting distribution does not depend on the underlying density but on some universal constants such as the Euler-Mascheroni constant. The underlying density only plays a role in the higher-order effect, whereby modifications to the test statistic are suggested.

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