

НАЦИОНАЛЕН СЕМИНАР ПО СТОХАСТИКА

секция „Изследване на операциите, вероятности и статистика“

Поредната сбирка на *Националния семинар по стохастика* ще се проведе на **15 юни 2022 г.** (сряда) от **14:00** часа в зала **503** на ИМИ-БАН. Доклад на тема:

"Tests of stochastic dominance with repeated measurements data"

ще изнесе Ангел Ангелов (ФМИ - СУ).

Abstract: We explore a testing problem which involves four hypotheses, i.e., based on observations of two random variables X and Y , we wish to discriminate between four possibilities: identical survival functions, stochastic dominance of X over Y , stochastic dominance of Y over X , or crossing survival functions. Four-decision testing procedures for repeated measurements data are proposed. The tests are based on a permutation approach and do not rely on distributional assumptions. One-sided versions of the Cramér–von Mises, Anderson–Darling, and Kolmogorov–Smirnov statistics are considered. The consistency of the tests is shown. A simulation study indicates good power properties and control of false-detection errors. The proposed tests are applied to data from a psychophysical experiment.

Поканват се всички интересувачи се.