SCMS & SDS Joint Seminar

JOIN STATISTICS SEMINAR OF SCMS AND SDS

GENERALIZED LIKELIHOOD RATIO TEST FOR HIGHER CRITICISM PROBLEM

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Lecture

Time: 10:30-11:30 am., Thursday, Nov. 23, 2017

Venue: Room 1501, East Main Guanghua Tower, Handan Campus

Abstract: We study a generalized likelihood ratio test based on the generalized MLE (Kiefer and Wolfowitz, 1956). Unexpectedly, the test attains the detection boundary (Donoho and Jin, 2004). The rate of divergence of the test will be discussed.