

EXACT DISTRIBUTIONS OF LR TESTS AND THEIR APPLICATIONS

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ABSTRACT: *During the talk we introduce exact statistical procedures based on likelihood ratio. Also practical examples will be given. We introduce exact likelihood ratio tests in exponential family and for a generalized gamma distribution and its properties. We will derive general forms of distributions for exact likelihood ratio test of the homogeneity and scale. Applications and illustrative examples (missing and censored data, mixtures) will be given. Geometry of life time data will be discussed and related to I-divergence decomposition. Small samples testing for frailty through homogeneity test will be discussed. We will provide the methodology for exact and robust test for normality.*

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