

**Basu, A. K.; Bhattacharya, Debasis**

**On the asymptotic non-null distribution of randomly stopped log-likelihood ratio statistic.**  
(English) [Zbl 0769.62016](#)  
Bull., Calcutta Stat. Assoc. 42, No. 167-168, 255-260 (1992).

Summary: The non-null asymptotic distribution of a randomly stopped log-likelihood ratio statistic for general dependent processes has been obtained. We observed that under certain regularity conditions the limiting distribution of randomly stopped log-likelihood ratio statistic under alternative hypothesis is again a mixture of normal distributions. Some possible applications of the result have also been pointed out.

**MSC:**

[62E20](#) Asymptotic distribution theory in statistics  
[62L10](#) Sequential statistical analysis  
[60F05](#) Central limit and other weak theorems

Cited in **2** Documents

**Keywords:**

non-null asymptotic distribution; randomly stopped log-likelihood ratio statistic; general dependent processes; mixture of normal distributions

**Full Text:** [DOI](#)