

**Khmaladze, E. V.**

**Martingale approach in the theory of goodness-of-fit tests.** (English) Zbl 0481.60055  
Theory Probab. Appl. 26, 240-257 (1982).

For a scan of this review see the [web version](#).

**MSC:**

60G48 Generalizations of martingales  
62F10 Point estimation  
62G05 Nonparametric estimation  
60J65 Brownian motion

Cited in **4** Reviews  
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