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Distribution free testing for conditional distributions given covariates. (English)

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Summary: Given a sample $(\xi_i, X_i)_{i=1}^n$ of i.i.d. pairs, consider F_x and Q_x as two different models for conditional distribution of ξ_i given $X_i = x$. The paper shows how the empirical process for testing F_x can be transformed into a process with the same asymptotic behavior as the empirical process for testing Q_x thereby rendering the two testing problems equivalent.

MSC:

- 62G10 Nonparametric hypothesis testing
- 62F03 Parametric hypothesis testing
- 62F05 Asymptotic properties of parametric tests
- 62G20 Asymptotic properties of nonparametric inference

Cited in **2** Documents

Keywords:

unitary operators; empirical process; Kiefer process; parametric models; orthogonal projections

Full Text: [DOI](#)

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