Roberts, Leigh A.
Distribution free goodness of fit testing of grouped Bernoulli trials. (English) ｜Zbl 1459.62069｜
Stat. Probab. Lett. 150, 47-53 (2019).

Summary: Recently *E. Khmaladze* [Bernoulli 22, No. 1, 563–588 (2016; Zbl 1345.60094)] has shown how to 'rotate' one empirical process to another. We apply this methodology to goodness of fit tests for Bernoulli trials, generated by a single distributional family, but with covariates varying over the sample. Grouping the data, we demonstrate that goodness of fit tests after rotation to distribution free processes are easily computed, and exhibit high power to reject incorrect null hypotheses.

Reviewer: Reviewer (Berlin)

MSC:

62G10	Nonparametric hypothesis testing
62J12	Generalized linear models (logistic models)
60F05	Central limit and other weak theorems

Keywords:

covariates; binomial trials; Kolmogorov-Smirnov; logistic distribution; rotation; unitary transform

Full Text: DOI

References:

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