Mathematics > Statistics Theory

Nonparametric test for detecting change in distribution with panel data

Denys Pommeret (IML), Mohamed Boutahar (GREQAM), Badih Ghattas (IML)

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This paper considers the problem of comparing two processes with panel data. A nonparametric test is proposed for detecting a monotone change in the link between the two process distributions. The test statistic is of CUSUM type, based on the empirical distribution functions. The asymptotic distribution of the proposed statistic is derived and its finite sample property is examined by bootstrap procedures through Monte Carlo simulations.

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From: Denys Pommeret [view email]

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