

刻度指数族参数的经验Bayes检验问题: NA样本情形

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摘要 利用同分布负相协(NA)样本情形概率密度函数的核估计构造了刻度指数族参数的经验Bayes(EB)检验函数,并获得了它的渐近最优(a.o.)性.在适当的条件下证明了所提出的EB检验函数收敛速度可任意接近 $O(n^{-1})$ (在 $O(n^{-2})$ 下).最后给出了一个有关该文主要结果的例子.

关键词 [NA样本](#), [密度函数的核估计](#), [经验Bayes检验](#), [渐进最优性](#), [收敛速度](#)

分类号

THE EMPIRICAL BAYES TEST PROBLEM FOR SCALE EXPONENTIAL FAMILY: IN THE CASE OF NA SAMPLES

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Abstract By using the kernel-type density estimation in the case of identically distributed and negatively associated (NA) samples, the empirical Bayes test rules for the scale exponential family are constructed, and the asymptotically optimal property is obtained. It is shown that the convergence rates of the proposed EB test rules can be arbitrarily close to $O(n^{-1})$ (under $O(n^{-2})$) under suitable conditions. Finally, an example about the main results of this paper is given.

Key words [NA samples](#), [the kernel estimation of density function](#), [empirical Bayes test](#), [asymptotic optimality](#)

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