

论文

## THE GOODNESS-OF-FIT TEST BY USING MULTIVARIATE RANDOM WEIGHTING METHOD

ZHANG Dixin(1), CHENG Ping(2)

(1)Guizhou College of Finance and Economics, Guiyang 550001, China; (2)Institute of Systems Science, Academia Sinica, Beijing 100080, China

收稿日期 修回日期 网络版发布日期 接受日期

**摘要** In this paper we set up the asymptotic theory of multivariate random weighting empirical process, obtain its conditional central limit theorem. Applying these results and using Kolmogorov Smirnov statistics, we get the goodness-of-fit test for the multivariate unknown distribution function  $F(x)$ . The multivariate Smirnov Cramer Von Mises test is constructed by using the random weighting method.

**关键词** [Goodness-of-fit test, multivariate random](#)

分类号

## THE GOODNESS-OF-FIT TEST BY USING MULTIVARIATE RANDOM WEIGHTING METHOD

ZHANG Dixin(1), CHENG Ping(2)

(1)Guizhou College of Finance and Economics, Guiyang 550001, China; (2)Institute of Systems Science, Academia Sinica, Beijing 100080, China

**Abstract** In this paper we set up the asymptotic theory of multivariate random weighting empirical process, obtain its conditional central limit theorem. Applying these results and using Kolmogorov Smirnov statistics, we get the goodness-of-fit test for the multivariate unknown distribution function  $F(x)$ . The multivariate Smirnov Cramer Von Mises test is constructed by using the random weighting method.

**Key words** [Goodness-of-fit test](#) [multivariate random weighting](#) [asymptotic theory](#)

DOI:

通讯作者

### 扩展功能

#### 本文信息

- ▶ [Supporting info](#)
- ▶ [PDF\(0KB\)](#)
- ▶ [\[HTML全文\]\(0KB\)](#)
- ▶ [参考文献](#)

#### 服务与反馈

- ▶ [把本文推荐给朋友](#)
- ▶ [加入我的书架](#)
- ▶ [加入引用管理器](#)
- ▶ [复制索引](#)
- ▶ [Email Alert](#)
- ▶ [文章反馈](#)
- ▶ [浏览反馈信息](#)

#### 相关信息

- ▶ [本刊中 包含“Goodness-of-fit test, multivariate random”的 相关文章](#)
- ▶ [本文作者相关文章](#)
- [ZHANG Dixin](#)
- [CHENG Ping](#)