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Author: Keyword:

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[TOP](#) > [Available Issues](#) > [Table of Contents](#) > [Abstract](#)

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The Atkinson Index, the Moran Statistic, and Testing Exponentiality

 Nao Mimoto¹⁾ and Ričardas Zitikis²⁾

 1) *Department of Statistics and Probability, Michigan State University*

 2) *Department of Statistical and Actuarial Sciences, University of Western Ontario*

Abstract: Constructing tests for exponentiality has been an active and fruitful research area, with numerous applications in engineering, biology and other sciences concerned with life-time data. In the present paper, we construct and investigate powerful tests for exponentiality based on two well known quantities: the Atkinson index and the Moran statistic. We provide an extensive study of the performance of the tests and compare them with those already available in the literature.

Key words: Asymptotic normality, Atkinson index, Carleman condition, consistency, economic inequality, exponential distribution, Kullback-Leibler distance, Moran statistic, nonparametric inference, parametric inference

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