

SALZBURG MATHEMATICS COLLOQUIUM

Winter 2014/2015

Andreas Futschik (Linz)

„More Hypothesis versus more Power - On the Optimum Numbers of Hypotheses to Test when the Number of Observations is Limited“

December 11, 2014

Abstract: With modern complex datasets, situations involving a large number of testing problems become more and more common. In some cases, the overall number of observations to be collected is limited, but there is some choice at the design stage concerning the allocation of the observations among the hypotheses testing problems of interest. We present some general observations, as restricting inference to a smaller number k of hypothesis pairs for which a larger number of observations is available, and provide asymptotic approximations for k . For more information see the extended abstract at the web page mentioned below.

Thursday, **15:15-16:00**
HS 421, 2. Stock