

1. Objectives

Wald's Test, Likelihood Ratio Test, and Implicit Hypothesis Test

At the end of this lecture, you will be able to do the following:

- Derive **Wald's test** using the properties of multivariate Gaussians.
- Perform Wald's test for a family of hypothesis testing questions.
- Perform the **likelihood ratio test** for a family of hypothesis testing questions.
- Use an asymptotically normal estimator to test **implicit hypotheses** involving an unknown parameter.

讨论

显示讨论

主题: Unit 4 Hypothesis testing:Lecture 14: Wald's Test, Likelihood Ratio Test, and Implicit Hypothesis Test / 1. Objectives