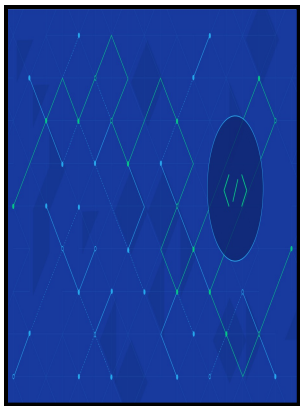
Testing problems with linear or angular inequality constraints

Springer-Verlag - Solve linear programming problems in SAS



Description: -
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Statistical hypothesis testing -- Asymptotic theory.
Statistical hypothesis testing.Testing problems with linear or angular inequality constraints
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62
Lecture notes in statistics ;Testing problems with linear or angular inequality constraints
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mikhmon.us.to: Testing Problems with Linear or Angular Inequality Constraints (Lecture Notes in Statistics, 62) (9780387972329): Akkerboom, Johan C.: Books

The first not shown is a table that describes the algorithm that was used to solve the problem. For optimset, the option name is TolFun.

The Local Nature of Hypothesis Tests Involving Inequality Constraints in Nonlinear Models on JSTOR

If the objective function value goes below ObjectiveLimit and the current point is feasible, the iterations halt because the problem is unbounded, presumably. Although the LPSOLVE function was not as simple to use as PROC OPTMODEL, it obtains the same solution.

On optimizations with magnitude constraints on frequency or angular responses

StepTolerance Termination tolerance on x, a positive scalar.

Solve constrained linear least

The solver carries over as much active constraint information as possible to solve the current problem. For optimset, the option name is JacobMult.

The Local Nature of Hypothesis Tests Involving Inequality Constraints in Nonlinear Models on JSTOR

You then pass those matrices as arguments to. For optimset, the option name is TolFun.

On optimizations with magnitude constraints on frequency or angular responses

Or, for the interior-point algorithm, step size smaller than options. For optimset, the option name is TolX.

The Local Nature of Hypothesis Tests Involving Inequality Constraints in Nonlinear Models on JSTOR

For cases with up to 13 linear inequalities, it evaluates the power of CLR-tests, derives the most stringent CLR-test, and provides tables of critical values. The book treats both theory and practice of CLR-tests.

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Represents a self-contained account of a new promising and generally applicable approach to a large class of one-sided testing problems, where the alternative is restricted by at least two linear inequalities.

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