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1. Objectives

Goodness of Fit Test for Discrete Distributions

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

- Understand the difference between parameter estimation, parametric hypothesis testing, and goodness of fit testing.
- Know when and how to apply a **goodness of fit** test for discrete distributions.
- Understand the **categorical distribution**, compute probabilities associated with it, and know how to compute **likelihoods** for a categorical distribution.
- Use the **maximum likelihood estimator** for the categorical distribution.

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