edX

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.

Discussion

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

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? [Staff] Missing Lecture 13: Hypothesis Testing: χ^2 distribution and T-test?

Hi, According to syllabus schedule, this week we should've also have Lecture 13 (Hypothesis Testing: χ^2 distribution and T-test?), but it is skipped, Lecture 14 is published onl...

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