divergence tests of goodness of fit

testing nested model specifications
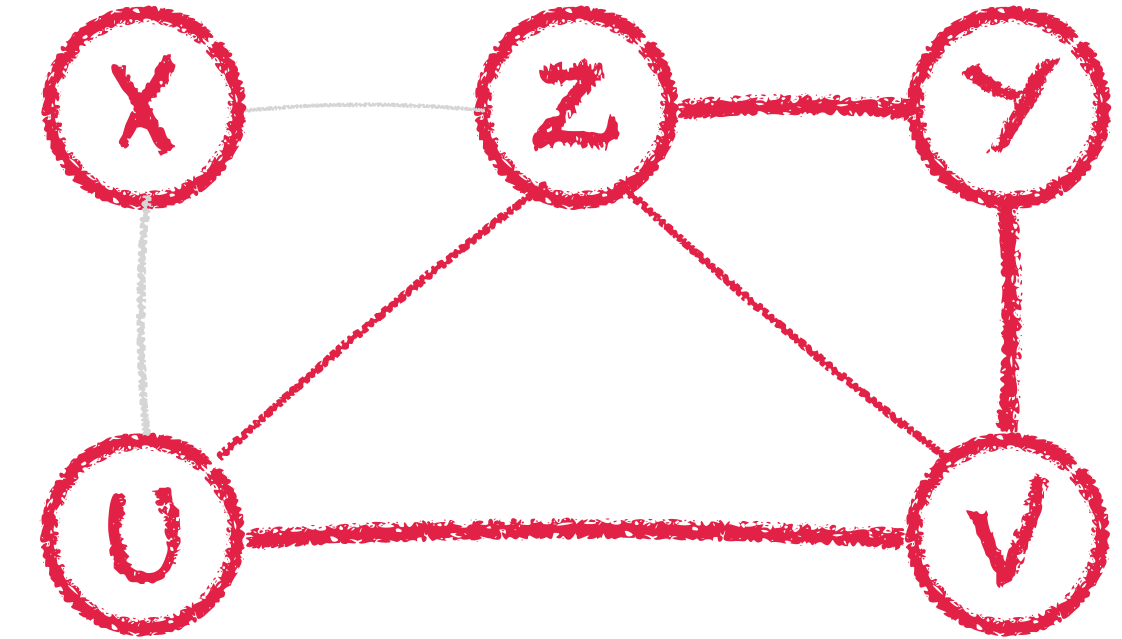
example: five dimensional data (X, Y, Z, U, V) with r_X, r_Y, r_Z, r_U, r_V outcomes

$p =$ model based on empirical distribution $p(x, y, z, u, v)$ with $d(p) = r_X r_Y r_Z r_U r_V - 1$

$q =$ model with listed imposed independence and conditional independence assumptions

examples: $q_1 = X \perp (Y, Z, U, V)$ and $U \perp (Y, Z, V)$

$q_2 = X \perp (Y, Z, U, V)$ and $U \perp (Y, Z, V)$ and $Z \perp V \,|\, Y$

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