# OVERVIEW OF FILES ON PARAMETRIC TESTING

These files relate to PS5 or for some to PS6.

## 1. Simple hypothesis vs. simple alernative, Neyman–Pearson Lemma

The file is lr-neympears.pdf where "lr" abbreviates "likelihood ratio."

## 2. The Wilks test

This is a test of a lower dimensional, usually composite, hypothesis against a higher dimensional one which includes it. The basic file is wilks.pdf. The other file wilksmlt.pdf is for the case of multinomial distributions.

## 3. $\chi^2$ tests of fit

The basic file is chisqcmp.pdf, "The $\chi^2$ test of simple and composite hypotheses." Another file is birchchisq.pdf. It contains proofs, not covered on exam 2 (or 3).