

Boundary behaviour of the likelihood ratio for binary mixtures

A seminar by Peter McCullagh

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Room BENVENUTI

Department of Statistical Sciences

This talk is concerned with the large-sample behaviour of the maximum-likelihood estimate and the likelihood-ratio statistic for mixture models when the null hypothesis lies on the boundary. These limits are particularly relevant to Gaussian mixture models of the sort that arise in signal-detection problems. Based on joint work with Heather Battey and Daniel Xiang



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