# Sequential Analysis: Tests and Confidence Intervals (Paperback)

By David O. Siegmund

Springer-Verlag New York Inc., United States, 2010. Paperback. Book Condition: New. 232 x 154 mm. Language: English . Brand New Book ***** Print on Demand *****.The modern theory of Sequential Analysis came into existence simultaneously in the United States and Great Britain in response to demands for more efficient sampling inspection procedures during World War II. The develop- ments were admirably summarized by their principal architect, A. Wald, in his book Sequential Analysis (1947). In spite of the extraordinary accomplishments of this period, there remained some dissatisfaction with the sequential probability ratio test and Wald s analysis of it. (i) The open-ended continuation region with the concomitant possibility of taking an arbitrarily large number of observations seems intol- erable in practice. (ii) Wald s elegant approximations based on neglecting the excess of the log likelihood ratio over the stopping boundaries are not especially accurate and do not allow one to study the effect oftaking observa- tions in groups rather than one at a time. (iii) The beautiful optimality property of the sequential probability ratio test applies only to the artificial problem of testing a simple hypothesis against a simple alternative. In response to these issues and to new motivation from...

READ ONLINE
[ 3.63 MB ]

## Reviews

*These sorts of pdf is the greatest ebook offered. We have study and that i am sure that i will going to study once more once more in the future. Its been printed in an remarkably simple way and it is only after i finished reading through this pdf through which in fact transformed me, affect the way i believe.*
*-- Mr. Dashawn Block MD*

*This is an incredible book that I have ever read through. It can be rally exciting throgh reading through time period. I discovered this publication from my i and dad recommended this pdf to find out.*
*-- Friedrich Lynch DDS*