



Felipe Henrique Alves Magalhães · Dione Maria Valença

Testes em Modelos Weibull na Forma Estendida de Marshall-Olkin

Teste Gradiente versus Teste da Razão de
Verossimilhanças



**Novas Edições
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Testes Modelos Weibull Estendida Marshall Olkin

Jonathan C. Clough



Testes Modelos Weibull Estendida Marshall Olkin:

Testes em Modelos Weibull na Forma Estendida de Marshall-Olkin Felipe Henrique Alves Magalhães, Dione Maria Valença, 2015-11-25 Este livro apresenta um estudo de simulação que compara duas estatísticas de teste a da Razão de Verossimilhanças e a Gradiente utilizando a distribuição Weibull em sua forma estendida de Marshall Olkin Além disso a variável apresenta uma característica importante a presença de censura que é a observação parcial da resposta da variável ou seja o tempo até a ocorrência de um evento de interesse denominado tempo de falha [A New Sequential Goodness of Fit Test for the Three-Parameter Weibull Distribution with Known Shape Based on Skewness and Kurtosis](#) Jonathan C. Clough, 1998-03-01 The Weibull distribution finds wide applicability across a broad spectrum of disciplines and is very prevalent in reliability theory Consequently numerous statistical tests have been developed to determine whether sample data can be adequately modeled with this distribution Unfortunately the majority of these goodness of fit tests involve a substantial degree of computational complexity The study presented here develops and evaluates a new sequential goodness of fit test for the three parameter Weibull distribution with a known shape that delivers power comparable to popular procedures while dramatically reducing computational requirements The new procedure consists of two distinct tests using only the sample skewness and sample kurtosis as test statistics Critical values are derived using large Monte Carlo simulations for known shapes $k = 0.5, 0.5, 4$ and sample sizes $n = 5, 5, 50$ Attained significance levels for all combinations of the two tests between $\alpha = 0.01, 0.01, 0.20$ are also approximated with Monte Carlo simulations and presented in a useful contour plot format Extensive power studies against numerous alternate distributions demonstrate the test's excellent performance compared to popular EDF test statistics such as the Anderson Darling and Cramer von Mises tests Recommendations are included on techniques to choose significance levels of the two component tests in a manner that should optimize power while maintaining the overall significance level

Immerse yourself in heartwarming tales of love and emotion with Crafted by is touching creation, Tender Moments: **Testes Modelos Weibull Estendida Marshall Olkin** . This emotionally charged ebook, available for download in a PDF format (PDF Size: *), is a celebration of love in all its forms. Download now and let the warmth of these stories envelop your heart.

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