

cumulative sum tests theory pdf

In statistical quality control, the CUSUM (or cumulative sum control chart) is a sequential analysis technique developed by E. S. Page of the University of Cambridge. It is typically used for monitoring change detection. CUSUM was announced in *Biometrika*, in 1954, a few years after the publication of Wald's SPRT algorithm.. Page referred to a "quality number" , by which he meant a parameter of ...

CUSUM - Wikipedia

Terminology. As probability theory is used in quite diverse applications, terminology is not uniform and sometimes confusing. The following terms are used for non-cumulative probability distribution functions:

Probability distribution - Wikipedia

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Box and Cox (1964) developed the transformation. Estimation of any Box-Cox parameters is by maximum likelihood. Box and Cox (1964) offered an example in which the data had the form of survival times but the underlying biological structure was of hazard rates, and the transformation identified this.

Glossary of research economics - econterms

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Lecture Notes in Actuarial Mathematics A Probability

The two sample Kolmogorov-Smirnov test is used to test whether two samples come from the same distribution. The procedure is very similar to the One Kolmogorov-Smirnov Test (see also Kolmogorov-Smirnov Test for Normality).. Suppose that the first sample has size m with an observed cumulative distribution function of $F(x)$ and that the second sample has size n with an observed cumulative ...

Two Sample Kolmogorov-Smirnov Test - Real Statistics

"Online Software Package" web sites [return to Table of Contents]. As you can see from looking at the StatPages.org web site, there are many "stand-alone" web pages that are each designed to perform only a single test or calculation.

StatPages.info - Interactive Statistical Calculation Pages

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