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Abstract:Generalizing the result of D. Kazacos for two hypotheses we consider the ternary detection problem of the Neyman-Pearson type under mismatch. For the case of independent identically distributed observations the sufficiency condition of existence of test with an exponentially decreasing probability of error is formulated in terms of the new notion of “divergence for three distributions in certain order”.

Published in: 2019 Computer Science and Information Technologies (CSIT)

Date of Conference: 23-27 Sept. 2019

INSPEC Accession Number: 19136629

Date Added to IEEE Xplore: 11 November 2019

DOI: 10.1109/CSITechnol.2019.8895251

Publisher: IEEE

ISBN Information:

Conference Location: Yerevan, Armenia

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I. Introduction

One of the general problems in statistics is the choice between different explanations (hypotheses) for the observed data concerning the studied object.

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