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Goodness-Of-Fit tests (Part 1)

Monday 28 March 2022 14:10 (45 minutes)

A goodness-of-fit test is concerned with the question whether a given data set was generated by a specific probability distribution such as an exponential. In this seminar we will discuss a variety of such tests. We will consider their relative merits, and how to run several of them simultaneously. We will also discuss tests for multivariate data and a number of special cases such as binned data and comparing Monte Carlo to data.

Presenter: ROLKE, Wolfgang (UPR)

Session Classification: Modeling of data 1