8. Übung Mathematische Statistik WS15

A table for the critical values (for nW_n) of the Cramér-von Mises test is in the file cramer.pdf; for the Anderson Darling test, use a (5%) critical value of 2.492 for nA_n (and keep in mind that the expression for A_n given in the last exercises is actually nA_n).

1. Solve problem 2 from chapter 6 using Cramér-von Mises.
2. Solve problem 2 from chapter 6 using Anderson-Darling.
3. Solve problem 2 from chapter 7 using Cramér-von Mises.
4. Solve problem 2 from chapter 7 using Anderson-Darling.
5. Solve problem 5 from chapter 6 using Cramér-von Mises (Hint: Test $(X_i / \max(X_1, dots, X_n), X_i \neq \max(X_1, dots, X_n))$ for $U(0,1)$).
6. Solve problem 5 from chapter 6 using Anderson-Darling.
7. Calculate the null distribution of W_1.
8. Calculate the null distribution of W_2.