

COMPONENT TYPE TESTS WITH ESTIMATED PARAMETERS

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*Abstract:* Goodness-of-fit tests based on sums of squared components of the Cramér-von Mises statistic with a growing number of summands are studied in the case of a composite null hypothesis. The tests are seen to be related to nonparametric function estimation procedures and Neyman smooth tests. The large sample properties of the tests are examined under sequences of local alternatives and the proposed methodology is illustrated on real data sets.

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**Key words and phrases:** -

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