PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 2, Fasc. 2 (1982), pp. 125–147

A SEQUENTIAL CONFIDENCE INTERVAL FOR THE ODDS RATIO

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Abstract: In this paper, a sequential fixed width confidence interval is proposed for the log odds ratio of a (2×2) -table. It is shown that the proposed interval has asymptotically the correct coverage probability and is asymptotically efficient uniformly in the unknown parameters.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -; **Key words and phrases:** -

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