DATA DRIVEN EFFICIENT SCORE TESTS FOR POISSONITY

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Abstract: New data driven score tests for testing goodness of fit of the Poisson distribution are proposed. They are direct applications of the general construction of data driven goodness-of-fit tests for composite hypotheses developed in Inglot et al. (1997). By a simulation study it is shown that these tests perform almost equally well as the best known solutions for standard alternatives and outperform them for more difficult alternatives.

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