

**BOUNDED STOPPING TIME OF SOME BAYES SEQUENTIAL TESTS FOR  
THE  $t$ -TEST MODEL**

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*Abstract:* For the  $t$ -test model the problem is to sequentially test whether the sign of the mean is negative or positive. Consider normal-gamma priors and the following three loss functions:

- (i) linear combination of cost and  $0 - 1$ ;
- (ii) linear combination of cost and absolute error;
- (iii) linear combination of cost and absolute error divided by the standard deviation.

For losses (i) and (iii) the Bayes test is shown to have bounded stopping time and a bound on the maximum sample size is obtainable. For loss (ii) the Bayes test does not have bounded stopping time. Intuitive explanations for these somewhat surprising results are offered.

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**Key words and phrases:** -

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