

**A NEW COMPUTATIONAL TEST PROCEDURE BASED ON THE
ADJUSTED METHOD OF MOMENTS.**

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Summary

In this article, the problem of testing hypothesis for unknown parameters is considered. A new method is proposed based on a combination of the computational approach test, introduced by Pal, Lim and Ling (2007), and adjusted method of moments (AMM), introduced by Soltani and Homei (2009). In this method, there is no need to any formulation for the underlying population distribution, as long as the cumulative distribution function can be numerically calculated for prescribed parameters. To illustrate the methodology, for the power distributions, we show that our method can be as good as, if not better than, the Pal, Lim and Ling (2007) method which is based on the maximum likelihood estimators. We also apply our method to a set of real data.

Keywords and phrases: Computational Approach Test; Adjusted Method of Moments; Hypothesis Testing; Power.

Mathematics Subject Classification: 62-04, 62F99, 62F03, 62E17.