

Testing the log-normal mean: comparison of four test methods

A. R. SOLTANI

*Department of Statistics and Operations Research, Faculty of Science, Kuwait University,
P.O. Box 5969, Safat 13060, Kuwait and
Department of Statistics, Faculty of Science, Shiraz University, Shiraz 71454, Iran
Email: soltani@kuc01.kuniv.edu.kw*

K. ABDOLLAHNEZHAD

*Department of Statistics, College of Science, Golestan University, Gorgan, Iran
Email: k.abdollahnezhad@gu.ac.ir*

SUMMARY

We give a new numerical testing hypothesis procedure by using the adjusted method of moments estimators, introduced by Soltani and Homei (2009). By using simulated data, we put light on the effectiveness of this procedure by making a comparison between its performance with the three well known numerical testing procedures, namely, Pal et al. (2007) computational approach test procedure, the modified Cox method and the generalized p-value method. We apply these computational testing procedures for testing the classical hypothesis on the mean of a log-normal distribution.

Keywords and phrases: Computational Approach Test; Adjusted Method of Moments; Log-normal Distribution; Hypothesis Testing.

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