

Nonlinear renewal theory in sequential analysis

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Abstrak

The global approach to nonlinear renewal theory is integrated with the author's own local approach. Both the theory and its applications are placed in perspective by including a discussion of the linear renewal theorem and its applications to the sequential probability ratio test. Applications to repeated significance tests, to tests with power one, and to sequential estimation are also included. The monograph is self-contained for readers with a working knowledge of measure-theoretic probability and intermediate statistical theory.