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[\[PDF \(656K\)\]](#) [\[References\]](#)**Weighted Loss Functions for Set Estimation and Testing Hypotheses**Hirosuke Maihara¹⁾ and Masafumi Akahira²⁾*1) Doctoral Program in Mathematics, Graduate School of Pure and Applied Sciences, University of Tsukuba**2) Institute of Mathematics, University of Tsukuba*

Abstract: From the decision-theoretic viewpoint, using a weighted loss we compare the risks of testing procedures in the location and scale parameter cases. We also get numerically the minimax solution of Bayes testing procedures *w.r.t.* a parameter of the prior distribution, under the weighted loss.

Key words: Bayes testing procedure, loss function, Neyman-Pearson test, *p*-value, risk

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