arXiv.org > math > arXiv:1305.4421

Search or Article-id

(Help | Advanced search)

All papers



**Mathematics > Statistics Theory** 

# A prequential test for exchangeable theories

Alvaro Sandroni, Eran Shmaya

(Submitted on 20 May 2013)

We construct a prequential test of probabilistic forecasts that does not reject correct forecasts when the data-generating processes is exchangeable and is not manipulable by a false forecaster.

Subjects: Statistics Theory (math.ST) Cite as: arXiv:1305.4421 [math.ST]

(or arXiv:1305.4421v1 [math.ST] for this version)

## **Submission history**

From: Eran Shmaya [view email]

## **Download:**

- PDF
- PostScript
- Other formats

## Current browse context: math.ST

< prev | next >

new | recent | 1305

Change to browse by:

math stat

#### References & Citations

NASA ADS

Bookmark(what is this?)









