

1084-60-323

Patrick W Starvaggi* (pstarvaggi@gmail.com). *On the SPRT for exponential random variables*. Preliminary report.

The sequential probability ratio test (SPRT) has been proven optimal in the case of the sequential analysis of two simple statistical hypotheses. The SPRT can be regarded as a two sided stopping rule for a real valued discrete time stochastic process. This presentation will outline the calculation of the moment generating function for this stopping rule in the case of testing exponential data. (Received September 04, 2012)