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**RBI Working Paper No. 06/2019:
Robust Wald-Type Test Statistics Based on C-Divergence**

The Reserve Bank of India today placed on its website a Working Paper titled "[Robust Wald-Type Test Statistics Based on C-Divergence](#)" under the Reserve Bank of India Working Paper Series*. The paper is authored by Avijit Maji and Leandro Pardo.

One shortcoming of the C-divergence estimators is that their asymptotic distribution, in general, is not a chi-square distribution but a linear combination of chi-square distributions. This paper proposes Wald-type test statistics based on minimum C-divergence estimators to overcome this shortcoming. It further establishes that this family of test statistics is a chi-square distribution and computes an approximation of the power function under the simple null hypothesis and composite null hypothesis.

Press Release: 2019-2020/1562

Ajit Prasad
Director

* The Reserve Bank of India introduced the RBI Working Papers series in March 2011. These papers present research in progress of the staff members of the Reserve Bank and are disseminated to elicit comments and further debate. The views expressed in these papers are those of authors and not of the Reserve Bank of India. Comments and observations may kindly be forwarded to authors. Citation and use of such papers should take into account its provisional character.