Likelihood ratio test with inequality constrains on parameter space

Roman Zmyślony[1,2]

[1] *University of Opole, Poland*
[2] *University of Zielona Góra, Poland*

Abstract

Very often constrains on the parameter space occur as consequence of the nature of the phenomena under analysis. The maximum likelihood procedures for estimation and hypothesis testing should be adapted according to these constrains. In this paper we present some results concerning estimation and hypothesis tests for linear models in this framework. Simulations are presented for the comparison of maximum likelihood estimators an hypothesis tests with and without taking account of constrains.