Choosing the Best ϕ-Divergence Goodness-of-Fit Statistic in Multinomial Sampling with Linear Constraints

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Abstract: In this paper we present a simulation study to analyze the behavior of the ϕ-divergence test statistics in the problem of goodness-of-fit for loglinear models with linear constraints and multinomial sampling. We pay special attention to the Rényi's and I_r-divergence measures.