

E-STATISTICS, GROUP INVARIANCE AND ANYTIME VALID TESTING

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We study worst-case growth-rate optimal (GROW) e -statistics for hypothesis testing between two group models. If the underlying group G acts freely on the observation space, there exists a maximally invariant statistic of the data. We show that among all e -statistics, invariant or not, the likelihood ratio of the maximally invariant is GROW and that an anytime valid test can be based on this likelihood ratio. By virtue of a representation theorem of Wijsman, it is equivalent to a Bayes factor with a right Haar prior on G . Such Bayes factors are known to have good frequentist and Bayesian properties. We show that reductions through sufficiency and invariance can be made in tandem without affecting optimality. A crucial assumption on the group G is its amenability, a well-known group-theoretical condition, which holds for general scale- and location families as well as finite-dimensional linear regression.

1. Introduction. Classically, hypothesis tests for group-invariant situations have been studied in great detail both for fixed-sample-size and sequential experiments (Cox, 1952; Hall, Wijsman and Ghosh, 1965; Eaton, 1989; Lehmann and Romano, 2005). Nevertheless, due to methodological concerns about combining evidence from multiple experiments using classical methods, a theory of testing based on e -statistics has been developed (Vovk and Wang, 2021; Grünwald, de Heide and Koolen, 2020; Ramdas et al., 2020). (e -statistics are more commonly known as e -variables or, in analogy to p -values, e -values; we call them e -statistics here to emphasize that they are, in fact, statistics of the data) The main concern that is successfully addressed by testing with e -statistics is that of error control in two common situations: when experiments are optionally stopped, and when aggregating the evidence of interdependent experiments that may themselves have been optionally stopped. The first of these situations is often referred to as anytime validity; the second, as optional continuation. As a contribution to this line of work, we characterize optimal e -statistics in group-invariant situations. As we will see, such situations include testing under linear-model and Gaussian assumptions. We focus on testing procedures that are simultaneously anytime valid and allow for optional continuation.

We concern ourselves with testing composite hypotheses where both null and alternative models remain unchanged under a group of transformations. In particular, we study the situation where the parameter of interest is a function $\delta = \delta(\theta)$ of the model parameter θ that is invariant under such transformations. For example, in the Gaussian case, the coefficient of variation is invariant under scale changes; the correlation coefficient, under affine transformations; and the variance of the principal components, under rotations around the origin. Roughly speaking, by replacing the data $X^n = (X_1, \dots, X_n)$ by an invariant function $M_n = m_n(X^n)$, one discards all information that is not relevant to the parameter δ . Through the lens of the invariance-reduced data M_n , the hypotheses about the parameter of interest δ may simplify. This reduction principle has been used successfully to obtain sequential tests for composite hypotheses (Hall, Wijsman and Ghosh, 1965).

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