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A goodness-of-fit test for homogeneous gamma process under a general sampling scheme

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Degradation models are more and more studied and used in practice. Most of these models are based on Lévy processes. For such models, estimation methods have been proposed. These models are also considered for developing complex and efficient maintenance policies. However, a main issue remains: goodness-of-fit (GoF) test for these models. In this talk, we propose a GoF test for the homogeneous gamma process under a general sampling scheme.

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