

Safe Testing: S-Values and Optional Continuation



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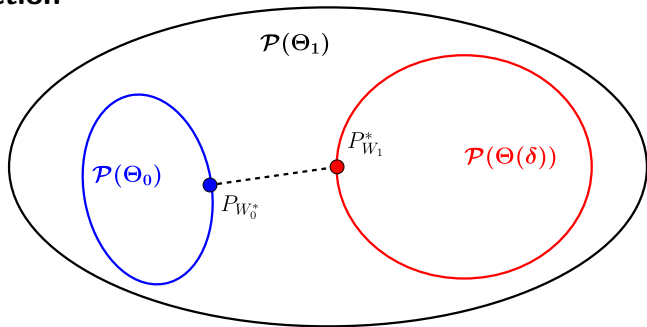
- “Safe”: $\sup_{P \in \mathcal{H}_0} \mathbb{E}_P[S] \leq 1$.
- “Grow”: $S \gg 1$ on \mathcal{H}_1

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Construction

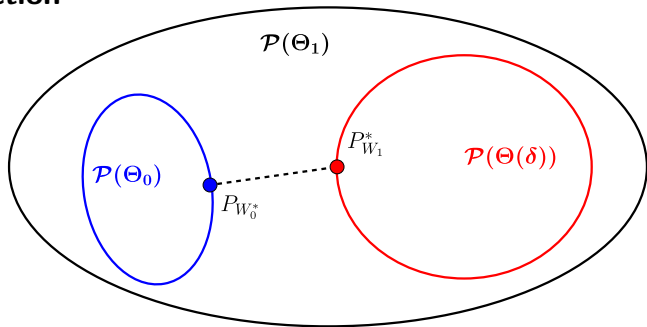


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Poster Martingales, Bayes Factors, Optional Stopping, ...