Sequential Confidence Limits for the Ratio of Two Binomial Proportions[*]

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Abstract

We present a sequential method for obtaining approximate confidence limits for the ratio of two independent binomial proportions based on a slightly modified maximum likelihood estimator. Large–sample properties of the proposed sequential estimator are studied. Monte Carlo simulation is carried out in order to investigate its finite sample behavior. The proposed method is applied to a numerical example for illustration and its use.

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