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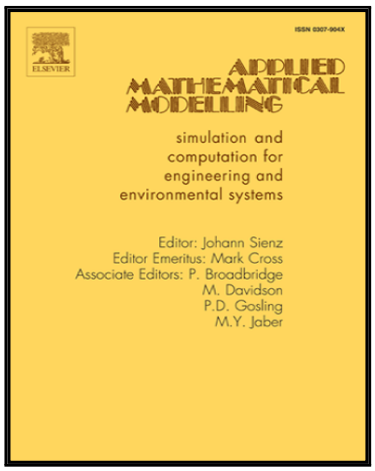

Improved inference in dispersion models

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Highlights

- A Bartlett-type correction to the gradient statistic in dispersion models is derived.
- The correction improves the chi-squared approximation when the sample size is finite.
- A comprehensive simulation study compares several different tests in small samples.
- Large sample tests, including the gradient test, may perform poorly in small samples.
- Bartlett and Bartlett-type corrections remove size distortions with no power loss.

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