Temple University
The Fox School of Business

ANNOUNCES A
Seminar

Dr. Tapan Nayak
Department of Statistics
George Washington University

will speak on

Some Extensions of Estimation Theory to Cover Non-Standard Problems

Time: 3:00 – 4:00 PM
Date: Friday, October 12, 2012
Place: Alter Hall 746

Abstract

Standard estimation theory deals with estimation of functions of parameters, which are fixed unknowns. However, in many applications, such as estimation after selection, estimation of software reliability and loss estimation, the quantity of inferential interest depends also on the observed data and values of some unobserved random variables. We motivate prediction as a general statistical inference problem that covers estimation and many non-standard inference problems as special cases. In general, inferences are to be made about an unknown quantity $y$ based on the observed value of a random vector $X$. The unknown quantity $y$ may be fixed or the realized but unobserved value of a random variable $Y$. Assuming a parametric framework, we shall discuss some frequentist and decision theoretic results and their applications to some specific problems. Results include Cramer-Rao type lower bounds for the MSE of unbiased predictors and a characterization of uniformly minimum MSE unbiased predictors.

Guest Parking Available in the Liacouras Garage
(Located on 15th Street between Montgomery and Cecil B. Moore Avenues)