

**Statistics Seminar**  
Department of Mathematical Sciences

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| <b>DATE:</b>     | Thursday, February 26, 2015  |
| <b>TIME:</b>     | 1:15pm to 2:15pm   |
| <b>LOCATION:</b> | WH 100E  |
| <b>SPEAKER:</b>  | Lin Yao (Binghamton University)  |
| <b>TITLE:</b>    | Proof of order-two asymptotic efficiency of the Chow-Robbins sequential procedure to construct a fixed-width confidence interval for the unknown mean of a normal distribution with unknown variance |

**Abstract**

We will show that the Chow-Robbins sequential procedure to construct a fixed-width confidence interval for the unknown mean of a normal distribution with unknown variance is asymptotically (as the length of the confidence interval shrinks to zero) efficient of the second order.

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