Statistics Seminar

Department of Mathematical Sciences

DATE:	Thursday, April 14, 2016
TIME:	1:15pm to 2:15pm
LOCATION:	WH 100E
SPEAKER:	Xiaojie Du, Binghamton University
TITLE:	Inference in Linear Regression Models: An Empirical Likelihood Approach

Abstract

An empirical likelihood approach with an increasing number of estimated constraints is derived for inference about the intercept and slope of the linear regression model of which the error variable has an unknown symmetric density. A Wilks' Theorem for the resulting empirical likelihood is obtained. Confidence regions and tests for the parameters are developed based on Wilks' Theorem.