Statistics Seminar Department of Mathematical Sciences

DATE:	Thursday, March 15, 2019
TIME:	1:15pm – 2:15pm
LOCATION:	WH 100E
SPEAKER:	Mengyu Chen, Binghamton University
TITLE:	Signed rank based empirical likelihood for the symmetric location mode

Abstract

The empirical likelihood approach was proposed by Owen to construct nonparametric confidence regions for finite dimensional parameters under a fixed number of known constrains. In this paper, an Wilks type theorem is derived where the number of constraints is allowed to grow at the rate $o(n^{(2/5)})$.

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Last update: 2019/03/09 23:47