## Statistics Seminar Department of Mathematical Sciences

DATE:	Thursday, Dec. 3, 2020
TIME:	1:15pm - 2:15pm
LOCATION:	Zoom meeting
SPEAKER:	Mengyu Chen, Binghamton University
TITLE:	An Empirical Likelihood Approach on Bivariate Random Variables

## **Abstract**

Suppose Z\_1, Z\_2,..., Z\_n are independent copies of Z=(X,Y), where X and Y-theta have the same marginal distributions. We want to test if theta equals some specific value, say 0. One way to do this is using two samples t test. There is another way by using empirical likelihood methods. Under some certain conditions,  $-2 \log(R(theta))$  has a limiting chi-square distribution. This method is much better by using the two samples t test. The empirical approach can later on be used to estimate the value of theta.

From:

http://www2.math.binghamton.edu/ - **Department of Mathematics and Statistics, Binghamton University** 

Permanent link:

http://www2.math.binghamton.edu/p/seminars/stat/200213

Last update: 2020/12/02 17:39

