

Statistics Seminar  
Department of Mathematical Sciences

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

**Abstract**

Suppose  $Z_1, Z_2, \dots, Z_n$  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  $\theta$ .

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