## 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.

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Last update: 2020/12/02 17:39