

Data Science Seminar
Hosted by Department of Mathematical Sciences

- Date: Tuesday, Nov 5, 2019
- Time: 12:00pm - 1:00pm
- Room: WH-100E
- Speaker: Wangshu Tu (Binghamton University)
- Title: Non existence of fixed sample estimator for prescribed proportional closeness

Abstract

Proportional closeness is a common practice in engineering and applied sciences. It asks for an estimator of a parameter of a statistical distribution which, with high probability, does not deviate from the value of the parameter by more than a certain percentage of its absolute value (Zacks 1966). If x is a parameter of consideration, we can write proportional closeness as $P(|\hat{x} - x| < d|x|) > r$, where d and r are in $(0, 1)$. In this talk, we will prove that there is no fixed sample estimator, satisfy above inequality for all x .

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