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(|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.