

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, February 26, 2015
TIME:	1:15pm to 2:15pm
LOCATION:	WH 100E
SPEAKER:	Lin Yao (Binghamton University)
TITLE:	Proof of order-two asymptotic efficiency of the Chow-Robbins sequential procedure to construct a fixed-width confidence interval for the unknown mean of a normal distribution with unknown variance

Abstract

We will show that the Chow-Robbins sequential procedure to construct a fixed-width confidence interval for the unknown mean of a normal distribution with unknown variance is asymptotically (as the length of the confidence interval shrinks to zero) efficient of the second order.

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