

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, March 19, 2015
TIME:	1:15pm to 2:15pm
LOCATION:	WH 100E
SPEAKER:	Bo Yan (Binghamton University)
TITLE:	A numerical method to evaluate the performance of the Chow-Robbins sequential estimation procedure

Abstract

We exposit the numerical method developed by Robbins (1959) to evaluate the performance of a family of sequential estimation procedures (stopping times). Since the latter family includes the celebrated Chow-Robbins (1965) purely sequential estimation procedure, the method can be applied to compute the performance of the Chow-Robbins procedure as well.

From:
<http://www2.math.binghamton.edu/> - **Binghamton University Department of Mathematical Sciences**

Permanent link:
<http://www2.math.binghamton.edu/p/seminars/stat/04192015>

Last update: **2015/02/26 21:03**

