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.

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