Statistics Seminar

Department of Mathematical Sciences

DATE:	Thursday, Sept. 5, 2019
TIME:	1:15pm – 2:15pm
LOCATION:	WH 100E
SPEAKER:	Mengyu Chen, Binghamton University
TITLE:	Weighted least squares estimation: An empirical likelihood approach

Abstract

Abstract: For the heteroscedastic linear model, a possible estimator of the regression parameter theta is the weighted least squares estimator. However, the best weighted least squares estimator relies on the conditional variance function, which is usually unknown.

The usual method is constructing an estimator of the variance function. Instead, we can use a maximum empirical likelihood estimator which is based on an increasing number of estimated constrains and avoids estimating the variance function.