

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, Dec. 3, 2020
TIME:	1:15pm - 2:15pm
LOCATION:	Zoom meeting
SPEAKER:	Mengyu Chen, Binghamton University
TITLE:	An Empirical Likelihood Approach on Bivariate Random Variables

Abstract

Suppose Z_1, Z_2, \dots, Z_n are independent copies of $Z=(X,Y)$, where X and Y - θ have the same marginal distributions. We want to test if θ equals some specific value, say 0. One way to do this is using two samples t test. There is another way by using empirical likelihood methods. Under some certain conditions, $-2 \log(R(\theta))$ has a limiting chi-square distribution. This method is much better by using the two samples t test. The empirical approach can later on be used to estimate the value of θ .

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