

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, Feb. 25, 2021
TIME:	1:15pm - 2:15pm
LOCATION:	Zoom meeting
SPEAKER:	Zifan Huang, Binghamton University
TITLE:	The Maximum Likelihood Estimator Under The Exponential Distribution With RC Linear Regression Data

Abstract

The maximum likelihood estimator (MLE) under the parametric set-up with the right-censored (RC) data rarely has a closed form solution. The exponential distribution is an exception. Moreover, the parametric MLE's with RC regression data are currently computed by iterative algorithms. The author shows that the MLE of the exponential distribution under the linear regression model with RC data has a closed form solution and prove its consistency. The author also proposes a diagnostic plot method and a test of $H_0: Y = bX + W$ and X and W are independent, where W has an exponential distribution, and apply them to a cancer data set.

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Last update: **2021/02/18 18:53**

