Organizer: <u>Aleksey S. Polunchenko</u> Email: aleksey @math.binghamton.edu

Spring 2015

January 29

Organizational meeting.

February 5

Speaker: Xiaojie Du (Binghamton University) Topic: Proof of Lindeberg's Central Limit Theorem Abstract

February 12

Speaker: Zhihan Lin (Binghamton University) Topic: Proof of the non-existence of a fixed-sample-size fixed-width confidence interval for the unknown mean of a normal distribution with unknown variance <u>Abstract</u>

February 19

Speaker: Lishun Li (Binghamton University) Topic: On a minimax property of the sample mean when the population is normally distributed <u>Abstract</u>

February 26

Speaker: Lin Yao (Binghamton University) Topic: Proof of order-two asymptotic efficiency of the Chow-Robbins sequential procedure to construct a fixedwidth confidence interval for the unknown mean of a normal distribution with unknown variance Abstract

March 5 (DEFENSE)

Speaker: Wenyu Du (Binghamton University) Topic: Accurate and efficient numerical performance evaluation of the Generalized Shiryaev-Roberts procedure for quickest change-point detection <u>Abstract</u>

March 12

Speaker: Heng Yang (Graduate Center, City University of New York) Topic: Simultaneous detection and identification with post-change uncertainty <u>Abstract</u>

March 19

Speaker: Bo Yan (Binghamton University) Topic: A numerical method to evaluate the performance of the Chow-Robbins sequential estimation procedure Abstract

March 26

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Speaker: Fangfang Wang (University of Illinois at Chicago)

Topic: Realized periodogram-based estimation of integrated volatility in the presence of microstructure noise <u>Abstract</u>

April 2

Speaker: Mary Lowry (Binghamton University) Topic: Stein's two-stage estimation procedure: A case study <u>Abstract</u>

April 9

No seminar: Spring Recess

- April 16

Speaker: Ruiqi Liu (Binghamton University) Topic: Density estimation for power transformations—Paper Discussion Abstract

- April 23

Seminar moved to Friday, April 24 (see below)

April 24 (CANCELED)

Speaker: Yifan Xu (Case Western Reserve University) Topic: Fast clustering using adaptive density peak detection Abstract

April 30

Speaker: Zuofeng Shang (Purdue University) Topic: A Bayesian splitotic theory for nonparametric models <u>Abstract</u>

May 7

Speaker: <u>Aleksey S. Polunchenko</u> (Binghamton University) Topic: Analytic formulae for the performance of the Generalized Shiryaev-Roberts change-point detection procedure under exponential data <u>Abstract</u>

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