UNIVERSITY OF SYDNEY

SCHOOL OF MATHEMATICS AND STATISTICS

Statistics Seminar Series - 2002

Friday March 8, 2.00pm., Carslaw Lecture Room 273 (Level 2)

Surprising statistical inference!?

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Abstract

In the talk we will give some examples where we want to make inference on a 1-dimensional parameter, where inference is based on a statistic which is stochastically monotone in the parameter. In spite of the simple structure of the problem, the confidence set for the parameter may have a very surprising form. The examples treat estimation problems concerned with Brownian motion, branching processes and epidemics.

*** This is joint work with Frank Ball and Phil O'Neill.***

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