

SEMINAR ANNOUNCEMENT

Title: Estimation Following a Group Sequential Test for Distributions in the One-Parameter Exponential Family

Abstract: We consider unbiased estimation following a group sequential test for distributions in a one-parameter exponential family. We show that, for an estimable parameter function, there exists uniquely an unbiased estimator depending on the sufficient statistic and based on the truncation-adaptation criterion (Liu and Hall (1999)); moreover, this estimator is identical to one based on the Rao-Blackwell method. When completeness fails, we show that the uniformly minimum-variance unbiased estimator may not exist or might possess undesirable performance. A Phase-II clinical trial application with exponentially distributed responses is included.

Speaker: Aiyi Liu, Ph.D.

Principal Investigator/Mathematical Statistician
Biometry and Mathematical Statistics Branch
National Institute of Child Health and Human Development
National Institutes of Health
Bethesda, MD

Date: Friday, September 16, 2005

Time: 11:00 am - 12:00 pm

Location: Rome Hall (801 22nd Street NW), Room 351

Directions: Foggy Bottom-GWU Metro Stop on the Orange and Blue Lines. The campus map is at <http://www.gwu.edu/~map>.

Contact person: Kaushik Ghosh, Department of Statistics. Email: ghosh@gwu.edu, phone: 202-994-6889.