

SEMINAR ANNOUNCEMENT

Title: Testable and Model-Preserving Parametric Constraints in a Parametric Probability Model

Abstract: We shall first introduce two basic concepts, namely “testable” parametric constraints and “model-preserving” parametric constraints. Some general results on these concepts are presented along with some examples to illustrate them. It will be noted that even when a hypothesis is stated in terms of a non-testable parametric constraint, some statistical inference can still be drawn on this by considering the “equivalent” testable version of this hypothesis. Next, some of the results are specialized for the linear model. Lastly, a necessary and sufficient condition is obtained for a linear parametric constraint to be model-preserving.

Speakers:

1. Dr. Somesh Das Gupta
Indian National Science Academy
New Delhi, India
Formerly of Indian Statistical Institute, Calcutta, India
2. Dr. Abhijit Das Gupta
Division of Cancer Epidemiology and Genetics
National Cancer Institute
Bethesda, MD

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Time: 4:00 pm - 5:00 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.