



Colloquium

Wednesday March 28, 2007

12:30pm Room 08-2130

“MULTIVARIATE LIMITED TRANSLATION ESTIMATORS”

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We develop multivariate limited translation Bayes estimators of the normal mean vector which serve as a compromise between the Bayes estimators and the maximum likelihood estimators. We also demonstrate the superiority of the limited translation estimators over the usual Bayes estimators under misspecified priors and often also in terms of the frequentist risks when the true parameter to be estimated departs widely from the assumed prior mean. The proposed inferential procedure is used to estimate the 'long term average' intake of vitamins of HIV patients.

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School of Mathematical Sciences Colloquium Series