広島統計談話会

Hiroshima Statistics Study Group

第285回談話会を下記のように開催致しますので御参集下さいますようご案内申し上げます。

You are cordially invited to the 285th meeting as scheduled below.

日 時: 2014年10月3日(金) 15:00 – Date: October 3rd, 2014 (Fri) 15:00 –

場 所: 放射線影響研究所 講堂

Place: RERF Auditorium

演者: リード D. ランディス (放射線影響研究所 統計部 主任研究員)

Speaker: Reid D. Landes, Ph.D.

Senior Scientist

Department of Statistics, RERF

演 題: 「非線形混合効果モデルを含む一つのベイジアン校正」

Title: "A Bayesian calibration involving nonlinear mixed effects models"

要 約:

Summary:

In calibration experiments, a measurand, x, elicits a response, y, through an assumed function, f(x). Statistical calibration methods aim at accurate and precise prediction of x given a certain y, while accounting for random effects in f(x). The simple case is when f(x) is linear with one additive error term. Complications arise when either f(x) is nonlinear or when additional error terms enter f(x). Having both a nonlinear f(x) and multiple error terms compounds the complexity. Here, we take a Bayesian approach to address these sorts of complexities found in an agricultural time-to-weed-removal study. The study used a split-plot experiment conducted at two locations over two years. We fit the resulting data with Bayesian hierarchical models and obtain predictive posterior distributions of x through Markov chain Monte Carlo simulation. We then compare Bayesian and classical prediction of x with a small simulation study.