

広島統計談話会
Hiroshima Statistics Study Group

第 239 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御案内申し上げます。

You are cordially invited to the 239th meeting as scheduled below.

日 時 : 2007 年 12 月 7 日 (金) 15:00-
Date : December 7, 2007 (Fri) 15:00-

場 所 : 放射線影響研究所 講堂
Place: RERF Auditorium

演 者 : アヤネンドラナス・バスウ博士
(インド統計学研究所ベイズ学際研究部門教授)

Speaker: Ayanendranath Basu, Ph.D., Professor,
Bayesian and Interdisciplinary Research Unit
Indian Statistical Institute, India

演 題 : 「加重尤度推定 : 問題と意味」
Title: “Weighted Likelihood Estimation: Issues and Implications”

要 約 :
Summary:

The maximum likelihood method is the cornerstone of classical statistical inference. However, the method is notoriously nonrobust under outliers and model misspecifications for many standard models. Understandably, many of the robust alternatives to maximum likelihood estimation essentially represent attempts to robustify the maximum likelihood method itself. In an important subclass of these methods one uses the robust estimates obtained as solutions of weighted likelihood score equations. In this talk we will discuss some different formulations of the weighted likelihood estimation method and discuss their properties.