



DISA Seminari

APPROXIMATE CONFIDENCE SET FOR SEQUENTIALLY DESIGNED EXPERIMENTS"

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Sala riunioni DISA

A sequentially designed experiment is one in which the design variables used for any observation may depend on past observations. In such experiments, maximum likelihood estimators have a familiar form, but their sampling distributions may be complicated. Recent progress on obtaining approximations to these sampling distributions in the linear case is reviewed. The approximations are then illustrated by examples and their accuracy is assessed by simulation. Possible extensions of the work to the nonlinear case are indicated. (The talk is based on joint work with Michael Woodroffe at the University of Michigan.)

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