

THE UNIVERSITY OF GEORGIA



DEPARTMENT OF STATISTICS

FRANKLIN COLLEGE OF ARTS AND SCIENCES

The University of Georgia
Department of Statistics

Colloquium Series

Hanxiang Peng

Department of Mathematical Sciences
Indiana University—Purdue University at
Indianapolis

“On Maximum Empirical Likelihood Estimation And Related Topics”

In this talk, we present maximum empirical likelihood estimation in the case of constraint functions that may be discontinuous and/or depend on additional parameters. The key to our analysis is a uniform local asymptotic normality condition for the local empirical likelihood ratio. This condition holds under mild assumptions and allows for a study of maximum empirical likelihood estimation and empirical likelihood ratio testing similar to that for parametric models. Applications of our results are discussed to inference problems about quantiles under possibly additional information on the underlying distribution and to partial adaption.

For more information,
please contact:
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Thursday, September 1st, 2011

3:30 PM at 306 Statistics Building

Refreshments will be immediately after the talk in The
Cohen Room, room 230, Statistics Building