Einladung zum Vortrag

von

29. September 2011

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Partially identified models and random sets

A statistical model is partially identified if it does not make possible to come up with a unique estimate of the unknown parameters, even if the sample size grows to infinity. The source of such problems relies in the nature of the observed data, e.g. respondents may report only income brackets, the parameters of interest satisfy some inequalities instead of equalities, or the observed data (most notably equilibrium in games) is selected by an unknown mechanism from a set of possible equilibria.

The talk presents several examples of such models related to interval regression, statistical analysis of games and treatment response. It emphasises the precise mathematical interpretation of such situations and explains how tools from the theory of random sets can be used to provide a unified solution to all these problems.
Joint work with Arie Beresteanu (Pittsburgh) and Francesca Molinari (Cornell).

Termin: **Dienstag, 13. Dezember 2011, 17:15 Uhr, c.t.**

Ort: **Universität Ulm, Helmholtzstr. 18, Raum 220**

Der Vortrag findet im Rahmen des Mathematischen Kolloquiums statt.
Interessenten sind herzlich eingeladen.

gez. V. Schmidt