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16. Februar 2017

Einladung zum Vortrag

von

Herrn Martin Tejkal

Brno University of Technology, Czech Republic

Selected random variables transformations used in analysis of variance

Analysis of variance is based on an assumption of normal distribution of the observations and on an assumption of variance equality. If the normality assumption is not fulfilled, then the response variables are usually transformed. In literature, there are several transformations suggested for the frequent distributions of the response variables. Often, the logarithmic transformation is applied. The problem of calculating a logarithm of nonnegative values is usually solved by adding a constant 1. The talk will aim on properties of the parameter estimates of the distribution of a random variable Y depending on the value c when the transformation log (Y+c) is used. Special attention will be paid to random variable with negative binomial distribution. For this random variable two transformations will be studied in detail and an optimal value of the constant c will be derived. Finally, the performance of the transformations within the analysis of variance mainframe will be compared.

Termin: Dienstag, 28. März 2017, 10 Uhr

Ort: Universität Ulm, Helmholtzstr. 18, Raum 120

Interessenten sind herzlich eingeladen.
Der Vortrag findet im Rahmen des Forschungsseminars des Institutes für Stochastik statt.

gez. E. Spodarev