

RUTGERS UNIVERSITY
DEPARTMENT OF STATISTICS AND BIOSTATISTICS
HILL CENTER #501, BUSCH CAMPUS, PISCATAWAY

www.stat.rutgers.edu

Seminar

Speaker: Kesar Singh, Rutgers University

Title: Frequentists' Bayes - Combining Prior and Data Through Confidence Distributions

Date: Wednesday November 19, 2008

Time: 3:20 PM

Place: 552 Hill Center

Abstract

The proposal of combining frequentists' confidence distributions (CD) arising from independent studies, Singh, Xie and Strawderman (2005), will be first reviewed. Then, it will be argued that the same methods could be applied to combine a marginal prior distribution on a parameter of interest with a frequentist CD on the same parameter. The outcome distribution of such a combination possesses an exact coverage property which is shared by Bayes Posterior distributions. The key advantage of the proposed analysis over the classical Bayesian analysis lies in the fact that it does not require or deal with the prior distributions on nuisance parameter(s) which are allowed to be random.