

2019년 제3회 통계세미나

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장소: 고려대학교 정경관 618호 최고위과정실

연사: Hokwon A. Cho(University of Nevada, Las Vegas)

On Two-Stage Procedure of Fixed-Width Confidence Limits for the Risk Ratio

<Abstract>

A two-stage procedure is considered to obtain fixed-width confidence limits and optimal sample sizes for the risk ratio based on a bias-corrected maximum likelihood estimator. The proposed procedure provides more flexible sampling strategies through two stages. As a result, the procedure can be a remedy not only for asymptotic consistency, but also for drawbacks of coverage to the nominal probability of the pure-sequential method. To investigate large-sample properties of the proposed procedure, first-order asymptotic expansions are obtained. Through Monte Carlo experiments, we examine finite sample behavior for various scenarios of samples for illustrations.

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