Department of Information and Systems Management
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Seminar Announcement

Bootstrap confidence intervals for population quantiles

by

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All interested are welcome

Abstract

The seminal work by Efron (1979) has laid down the landmark of a new branch of modern statistical analysis, namely bootstrap. Since then, the methods of bootstrap and smoothing have become important and practical methods in contemporary statistical analysis. Bootstrap provides a systematic way to approximate the sampling distribution of estimators based on resampling techniques while smoothing concerns the use of kernel function to smooth the density estimators. In this talk, I shall discuss an important research area in bootstrap and smoothing, namely the estimation of the confidence intervals for population quantiles.

Key words and phrases: bootstrap; smoothing; estimation; kernel; population quantile.

Biography

Ms Yvonne H.S. Ho is a final-year Ph.D. student in the Department of Statistics and Actuarial Science at University of Hong Kong; research interests lie mainly in contemporary statistical methods and computational statistics topics of interest include: bootstrap methods, statistical computing, quantile and density estimation methods, modern regression analysis, non-parametric methods