

НАЦИОНАЛЕН СЕМИНАР ПО СТОХАСТИКА

секция „Изследване на операциите, вероятности и статистика“

Поредната сбирка на *Националния семинар по стохастика* ще се проведе на **4 юни 2024 г.** (вторник) от **14:00** часа в зала **503** на ИМИ-БАН. Доклад на тема:

"Comparison of parameter estimation methods for a Beta-Uniform mixture model"

ще изнесе Николай И. Николов (ИМИ-БАН, секция ИОВС).

Abstract: The Benjamini-Hochberg (B-H) method is a procedure for controlling the false discovery rate in the problem of multiple comparisons and is one of the most cited scientific works. In this talk, a Beta-Uniform mixture is considered for approximating the distribution of the p-values before the B-H adjustment. Expectation-maximization algorithms are derived for finding the maximum-likelihood and the maximum product of spacings estimations of the parameters in the suggested model. In addition, the method of moments is also applied for estimating the unknown parameters. The bias and mean squared error of the proposed estimation procedures are compared via numerical simulations. The talk is based on a joint work with D. Palejev (Bulgarian Academy of Sciences, Sofia University).

Поканват се всички интересувачи се.