MICHIGAN STATE UNIVERSITY
Department of Statistics and Probability

COLLOQUIUM

Winfried Stute
University of Giessen, Germany

On The Information Hierarchy in Survival Models

Thursday, October 27, 2016
10:20 a.m. - 11:10 am
Refreshments 10:00 am
C405 Wells Hall

Abstract

In this talk we discuss the information contained in samples under various kinds of censorship. Compared with the fully observable case, the Kullback-Leibler information is no longer able to discriminate between two different distributions. As a consequence, consistency of the MLE may fail under censorship.

The main goal of this talk is to study discrimination properties of the KL-information and to establish an information hierarchy.

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