

STATISTICS COLLOQUIUM

MONDAY, NOVEMBER 19, 2007

TALK: 4:00 PM — SCIENCE CENTER RM. 309

RECEPTION: 5:15 PM — SCIENCE CENTER, 7TH FLOOR

“Variance Stabilization Transformations and Adaptive Nonparametric Estimation”

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ABSTRACT

We will propose mean-matching variance stabilization transformations for natural exponential families. The matching can be obtained if and only if the natural exponential family is one of the six families with quadratic variance functions in Morris (1982). Applications to generalized nonparametric regression will be discussed. We will show the matching is necessary for adaptive nonparametric estimation.

<http://www.stat.yale.edu/people/harrisonzhou.html>