THE MATHEMATICS COLLOQUIUM

presents

Dr. Stephen A. Book
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speaking on

Generating Prediction Bounds for Regression Functions by Bootstrap Sampling

Friday, November 4, 2005 12:00PM-1:00PM
FO3-200A

Contents:

1. The Problem and Its History
2. Classical Linear Regression (Ordinary Least Squares)
3. The General Nonlinear Situation and Iteratively Reweighted Least Squares
4. The Bootstrap Method of Statistical Sampling
5. Using Bootstrap Sampling to Derive Confidence Bounds
6. Summary