



CONFERENCIA

Towards Comparative Statistics & Multiple Inference for Small Areas

Prof. Stefan Sperlich

Institute of Economics and Econometrics

Université de Genève

Data: 6 de septiembre de 2018.
Hora: 12:00 h.
Lugar: Aula de Grados Víctor Gulías – Facultade de Informática.

Resumen

In small area estimation interest lies in both characterizing the realized area parameters as well as in predicting and comparing its realizations. Inference in the former case is plausible to be performed conditional on the areas. However, available theory for area wise inference focuses on consistent estimation of the mean squared error (MSE) and is applicable for the latter, marginal case only. As a consequence, multiple testing for various areas at a time has largely been ignored so far. As conditional inference can only be performed simultaneously to multiple areas, our objective is the to provide and discuss simultaneous confidence sets for both cases suitable for testing and multiple comparisons. In particular, we show that marginal sets are approximately accurate even when conditioning on areas