MEDDELELSER

fra

reserveret postvæsenet

DANSK SELSKAB FOR TEORETISK STATISTIK

6. ÅRG. NR. 4

MARTS 1981

MØDE I SELSKABET

TORSDAG D. 19. MARTS KL.19.30 PRÆCIS i auditorium 8 på H.C. Ørsted Institutet

hvor

Dr. Gavin Ross, Rothamsted Experimental Station holder foredrag med titlen

"Inferences from non-linear models"

Synopsis

In fitting non-linear models it is advantageous to choose parameter systems with respect to which the log likelihood is well approximated by a quadratic function. For such parameter systems estimation is simple and numerically stable, and the dispersion matrix is relevant. Estimates of alternative parameter systems or other functions of interest may then be evaluated, and confidence limits computed by an iterative Lagrangian technique. Problems of non-existence or non-uniqueness of estimates are illuminated by this approach.

Efter mødet vil der være en lille sammenkomst med et let traktement efter de sædvanlige retningslinier.