

The Fox School of Business

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Department of Statistics



 Temple University

ANNOUNCES A
COLLOQUIUM

Anindya Roy

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University of Maryland, Baltimore County*

will speak on

Nonparametric Bayesian Estimation of Positive False Discovery Rate

Time: 3:00 – 4:00 PM

Date: Friday, October 19, 2007

Place: Tuttleman Learning Center 401B

Abstract

We propose nonparametric mixture models for modeling p-value density in multiple testing situation. Bayesian computation for generating full posterior sample is described. We also give real-time Bayesian computation for estimating the mixture density. Positive false discovery rate is estimated based on the estimated p-value distribution and the mean square error of the estimator is studied via simulation. Posterior consistency of the resulting nonparametric Bayesian estimator is derived. Sufficient conditions for identifiability of such mixtures are also established.

[This is joint work with Subhashis Ghosal and Yongqiang Tang]

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