

GRADUATE SEMINAR

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Asymptotic Properties of Estimators of Parameters for the Binomial Distribution by Method of Moments (Computational Part)

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9:30-10:30 PM

Zoom

Abstract: The aim of my talk is to discuss asymptotic properties of estimators for the Binomial distribution by the Method of Moments. To achieve these goals it is necessary to solve the following problems:

1. Derivation of estimators for parameters of Binomial distribution by the Method of Moments;
2. Derivation asymptotic normality of estimators by Delta-method;
3. Comparison of the derived asymptotic with the true probabilistic characteristics of the estimators by the method of statistical simulations.