

Workshop on Small Area Estimation

University of Maryland Baltimore County (UMBC)
ITE Building, Lecture Hall VII
Friday, April 25, 2008
2:00 pm – 5:00 pm

Presented by Malay Ghosh, Distinguished Professor, University of Florida

Lecture 1. AN INTRODUCTION TO SMALL AREA ESTIMATION

1. Definition and Motivation
2. Examples
3. Synthetic and Composite Estimation (Without Auxiliary Information)
4. Synthetic and Composite Estimation (With Auxiliary Information)
5. Bayesian Interpretation of Composite Estimators

Lecture 2. RANDOM EFFECTS MODELS

1. Empirical BLUP and Empirical Bayes
2. Mean Squared Error Approximations
3. An Example-- Estimation of Median Income of Four-Person Families

Lecture 3. HIERARCHICAL BAYESIAN MODELS

1. Hierarchical Versus Empirical Bayes : A Comparison
2. An Illustrative Example
3. A Hierarchical Bayesian Model for Small Area Estimation
4. Estimation of Median Income of Four-Person Families : A Multivariate Model

Registration is free, but required!
<http://www.umbc.edu/circ/hosting/ProbStatDay2008/workshop.html>

This event is sponsored by the UMBC Department of Mathematics and Statistics