6ᵀᴴ ANNUAL PROBABILITY AND STATISTICS DAY AT UMBC

FUNDED BY NATIONAL SECURITY AGENCY

FRIDAY, APRIL 20, 2012
ROOM 105, PUBLIC POLICY BUILDING

Workshop on
An Introduction to Bootstrap and Its Applications
presented by
Professor Jun Shao
University of Wisconsin – Madison

FINAL PROGRAM

PROGRAM CHAIR
Anindya Roy, Professor, Department of Mathematics and Statistics, UMBC

1:30PM – 2:00PM **REGISTRATION**
LOBBY

2:00PM – 2:15PM **WELCOME**

- Nagaraj Neerchal, Chair, Department of Mathematics & Statistics, UMBC
- Bimal Sinha, Conference Chair, UMBC

2:15PM – 3:15PM **LECTURE I: Introduction**

Motivation
Generating Bootstrap Samples
Variance Estimation
Hypothesis Tests

3:15PM – 3:30PM **COFFEE BREAK**

3:30PM – 4:30PM **LECTURE II: Confidence Intervals**

Bootstrap Confidence Intervals
Accuracy Comparison

4:30PM – 4:45PM **COFFEE BREAK**

4:45PM – 5:45PM **LECTURE III: Special Topics**

Bootstrap for Stratified Data
Bootstrap for Dependent Data
Bootstrap for Imputed Data
Bagging and Bumping

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