

In the Name of God

Abstracts

Twelfth Iranian Statistical Conference

August 25-27, 2014
Razi University
Kermanshah, Iran

Preface

This volume contains the abstracts of contributed articles at the 12th Iranian Statistical Conference (ISC12). The Iranian Statistical Conference is a three days event held every two years with cooperation of the Iranian Statistical Society. The ISC12 organized jointly by Razi University and the Iran Statistics Society, is taking place from 25th to 27th of August at Razi University. Out of 571 articles, 266 articles are selected for oral presentation and 108 articles are selected for poster presentation by the scientific committee of the conference. We hope that this conference will meet the expectations of all participants.

Acknowledgement

We wish to express our most sincere gratitude to our colleagues all who helped us for this publication. We gratefully acknowledge the careful efforts of our students in the Department of Statistics at Razi University, Sahar Mehr Mansur, Sedighe Zamani Mehrian, Masoud Amiri and Mohammad Mehdi Fakhri for their generous support and collaboration. We also wish to thank all organizations for their great educational as well as financial support in holding ISC12.

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On the Adaptive combination of Two estimators

Yadolah Dodge

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Abstract. Since 1957 when Roger Boscovitch addressed the fundamental mathematical problem in estimating the parameters which fits best observational equations to date, many estimation methods has been introduced for linear regression. Four most commonly used are least absolute deviation LAD, least squares LSE, trimmed least squares, and M- estimators. Each of these methods has its own competitive edge but none is good for all purposes. While neither of these estimates is optimal for asymmetric distribution F , their adaptive combination minimizes the asymptotic risk ithing the model, in which we have no information about the distribution shape. The purpose of the adaptive methods is to help users make an objective choice and combine desirable properties of two methods. Construction of adaptive combination of two estimators is the focus of this talk.

Keywords. L1-estimator, L2-estimator, M-estimators, Linear regression, Regression quantile.

Directly Specifying the Power Semicircle Distribution

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Department of Statistics, Faculty of Mathematical Sciences, University of Tabriz, Iran.

Abstract. A new proof for a newly proved conjecture of Soltani and Roozegar (2012) is provided; our proof does not make any use of the Stieltjes transform unlike the proof of Roozegar and Soltani (2013), and contrary to their claim, the distribution of power semicircle has been directly specified.

Keywords. Arcsin Distribution, Moments, Power Semicircle Distribution, Randomly Weighted Average.