

Department of Applied Mathematics and Statistics  
The Johns Hopkins University

SEMINAR

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November 2, 2006  
304 Whitehead Hall  
Refreshments: 3:30 p.m.  
Seminar: 4:00 p.m.

REMARKS ON OPTIMAL SMOOTHING OF HISTOGRAMS  
AND VISUALIZING PARAMETER SENSITIVITY

ABSTRACT

With the advent of massive data streams comes an increased need for good rules of thumb and automated density estimation algorithms. We examine the degree to which optimal smoothing rules satisfy this requirement. In particular, the accuracy of features of a probability density is of central interest. Alternative criteria are investigated and performance evaluated.

The second part of the talk describes an attempt to understand the accuracy of parameter estimates and how to visualize model sensitivity.