



香港中文大學統計學系

Department of Statistics

THE CHINESE UNIVERSITY OF HONG KONG

DISTINGUISHED LECTURE

Fiducial Made Sexy



Professor **Thomas LEE**

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Review Editor, Journal of the American Statistical Association
Chair, Department of Statistics, UC Davis (2015 to 2018)
Editor-in-Chief, Journal of Computational and Graphical Statistics
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Date: 4 July 2024 (Thursday)

Time: 2:30 pm — 3:30 pm

Venue: LT2, Lady Shaw Building,
The Chinese University of Hong Kong

Abstract

Fiducial inference, introduced by Fisher in 1930, was conceived as a solution to what he perceived as a major shortcoming of the Bayesian approach: the reliance on a prior distribution for model parameters, even in the absence of prior information. However, fiducial inference sparked controversy among Fisher's contemporaries when it became evident that, beyond simple applications with a single parameter, it often resulted in procedures that were not exact in the frequentist sense and lacked some of the properties Fisher claimed.

This talk will discuss the ongoing efforts by the author and his collaborators to modify Fisher's fiducial approach, resulting in what they call Generalized Fiducial Inference (GFI). The talk will provide a concise introduction to GFI and explore its applications to various contemporary statistical problems.

☆☆☆☆☆ All are welcome ☆☆☆☆☆

For enquiries please contact Miss Esther TAM (Tel: 3943 7931)
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