

Friday
October 4,
2019

12:30 pm
(CET)

The **Working Group on Risk - CREAR**, with the support of the IDS dpt, Institut des Actuaire, LabEx MME-DII, and the group BFA (SFdS), has the pleasure to invite you to the seminar by:

Prof. Donald RUBIN

Yau Center for Mathematical Sciences, Tsinghua University

“Conditional calibration and the sage statistician”

at ESSEC La Défense (CNIT) – Salle 220, 12:30-1:30pm

Being a calibrated statistician means using procedures that in long-run practice basically follow the guidelines of Neyman’s approach to frequentist inference, which dominates current statistical thinking. Being a sage (i.e., wise) statistician when confronted with a particular data set means employing some Bayesian and Fiducial modes of thinking to moderate simple Neymanian calibration, even if not doing so formally. This article explicates this marriage of ideas using the concept of conditional calibration, which takes advantage of more recent simulation-based ideas arising in Approximate Bayesian Computation.

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Donald B. Rubin is currently Professor in the Yau Center for Mathematical Sciences, Tsinghua University, Murray Schusterman Senior Research Fellow, Fox Business School, Temple University, and Professor Emeritus, Harvard University. He has been elected to be a Fellow/Member/Honorary Member of: the Woodrow Wilson Society, Guggenheim Memorial Foundation, Alexander von Humboldt Foundation, American Statistical Association, Institute of Mathematical Statistics, International Statistical Institute, American Association for the Advancement of Science, American Academy of Arts and Sciences, European Association of Methodology, the British Academy, and the U.S. National Academy of Sciences. As of 2019, he has authored/coauthored about 450 publications (including ten books), has four joint patents, and for many years has been one of the most highly cited authors in the world, with currently over 250,000 citations, and over 20,000 in 2018 alone (Google Scholar). Of his 25 publications with over 1,000 citations each, ten of them are solely authored by Rubin. He has received honorary doctorate degrees from Otto Friedrich University, Bamberg, Germany; the University of Ljubljana, Slovenia; Universidad Santo Tomás, Bogotá, Colombia; Uppsala University, Sweden; and Northwestern University, Evanston, Illinois. He has also received honorary professorships from the University of Utrecht, The Netherlands; Shanghai Finance University, China; Nanjing University of Science & Technology, China; Xi'an University of Technology, China; and University of the Free State, Republic of South Africa. He is a widely sought international lecturer on statistical topics.

