The University of Chicago
Department of Statistics

Seminar Series

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"FROM DISTRIBUTION-FREENESS TO SEMIPARAMETRIC EFFICIENCY
Sixty years of rank-based inference"

MONDAY, October 16, 2006 at 4:00 PM
133 Eckhart Hall, 5734 S. University Avenue
Refreshments following the seminar in Eckhart 110.

ABSTRACT

The modern history of ranks in statistics started in 1945 with Frank Wilcoxon's far-reaching four page paper on rank tests for location. Emphasis in 1945 was on distribution-freeness and ease of applications. Since then, under the impulse of such names as Chernoff, Savage, Hodges, Lehmann, Hajek, and Le Cam, rank-based methods have followed the development of contemporary statistics, and turned into a complete body of modern, flexible and powerful techniques. In this talk, we show how this evolution, from distribution-freeness to group invariance and tangent space projections, eventually may reconcile the enemy brothers of statistics—efficiency and robustness.