

El Departamento Académico de Estadística del ITAM  
anuncia la siguiente sesión (No. 254) de

*EL SEMINARIO ALEATORIO QUE EN ESTA OCASIÓN SERÁ CONJUNTO CON EL  
SEMINARIO DE ACTUARÍA*

que, con el título

## **“ Meta-Analysis: Making sense or Folly ”**

Impartirá

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Brock University

**Abstract:**

Pooling data from various sources to improve the parameter estimation is an important problem from the practitioner's perspective. If pooling procedure is carried out judiciously a much more efficient estimation strategy can be achieved for the targeted parameter. However, it is imperative that underlying assumptions for pooling the data are investigated thoroughly before merging the data into a single data set, and suggesting a pooled estimator based on a grand data. In this talk, we explore various estimation strategies for pooling data from several sources. We suggest some efficient estimation strategies based on pretest and James-Stein principles. We consider simultaneous estimation of several of coefficients of variation to demonstrate the power and beauty of pretest and shrinkage estimation in pooling data. We investigate the asymptotic and finite sample properties of these estimators using mean squared criterion. We showcase that the shrinkage estimators based on the James-Stein rule dominate the benchmark estimator of coefficients of variation.

**Fecha: Jueves 20 de febrero 2014**  
**Seminario: 13:00 h.**  
**Salón: 203, Plantel Río Hondo**

*Lista de seminarios próximos. Visite:*

<http://estadistica.itam.mx/es/51/contenido/seminario-aleatorio-de-estadistica>

El Seminario Aleatorio está destinado tanto a profesores como a estudiantes, por lo que el Departamento de Estadística agradece a los profesores que colaboren invitando a sus alumnos a estas sesiones.

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