

**Reference optimality criterion for
planning accelerated life testing**

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Date	9 February 2015 (Monday)
Time	2:30pm (Tea/Coffee service at 2:15pm)
Venue	B6619 (SEEM Conference Room), AC1, 6/F

Abstract

Reference optimality criterion (ROC) is proposed based on the expected Kullback-Leibler divergence between the posterior and the prior distributions of the parameters of interest. Two types of ROC are then given with corresponding Monte Carlo algorithms. Effects of the priors on the optimal plans are also investigated. Examples in accelerated life testing are given to show the optimal Bayesian plans.

About the Speaker

Professor TANG Yincai, from School of Finance and Statistics, East China Normal University. His research interests include reliability in industrial engineering and survival analysis in biostatistics, which are mainly focused on Bayesian methodologies. He has got 3 China NSF granted funds and more than 70 papers published.

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All are Welcome!