

STANFORD UNIVERSITY  
DEPARTMENT OF STATISTICS  
DEPARTMENT SEMINAR

4:15 p.m., Tuesday, August 27, 2002  
Sequoia Hall Room 200  
(Cookies at 3:45 in 1st Floor Lounge)

*Eugenio Regazzini*  
*Universita' degli Studi di Pavia, Italia*

**Suggestions for the reconciliation of theories in statistics**

An atypical approach to statistical inference is discussed, which: a) preserves the essential peculiarities of the Bayesian dynamics of the process of learning from experience; (b) does not require the assessment of any prior distribution for unobservable parameters; (c) is compatible with any statistical model. Since the methods, that follow from such an approach, are implemented by optimizing the substitution of a predictive distribution consistent with a specific model, by that very same model, they will be called predictive self controlling. These methods are applied to the estimation of the parameters of a few remarkable models, on the basis of real data sets. A careful study of consistency and robustness of these estimates are presented. Some preliminary results on their asymptotic distribution are also given.