

Distributions of Confidence

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Rather than merely presenting say a 95% confidence interval for a statistical parameter of interest, one may form the collection of such intervals for all levels of confidence. This may then be transformed to a confidence distribution. I shall discuss various issues and merits associated with such constructions, and also reach certain optimality theorems. Links between confidence distributions and likelihoods for focus parameters are also outlined, leading to optimal combinations of confidence from different sources of information. Applications of the methodology will be given for actual data. The lecture is based on joint work with Tore Schweder.