# Joint Statistics Seminar

*The Hong Kong University of Science and Technology*

## Stein Estimation for Gaussian Processes

*by*

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**Date: November 17, 2008 (Monday)**
**Time: 4:00 p.m. – 5:00 p.m.**
**Venue: Room 3311 (Lift 17/18)**

## Abstract

The Stein phenomenon has multiple applications in statistics, ranging from the construction of superefficient estimators to the denoising of random signals. In this talk we will present an infinite-dimensional version of the Stein identity on the Wiener space using the tools of the Malliavin calculus, and we will consider its applications to drift estimation and denoising for Gaussian signals.

❖ ***All interested are welcome!*** ❖

*For details, please contact ISOM Department.*