
Joint Statistics Seminar

The Hong Kong University of Science and Technology

GGC/Dirichlet Mean Functionals and Randomly Skewed Bessel Bridges

by

Prof. Lancelot JAMES

Dept. of ISMT
HKUST

Date: December 15, 2006 (Friday)

Time: 3:00 p.m. - 4:00 p.m.

Venue: Room 3401 (Lift 17 & 18)

Abstract

This talk explores the interface between Generalized Gamma convolution random variables, Dirichlet mean functionals, arising originally in Bayesian nonparametrics, and phenomena connected with occupation and local times of Brownian/bessel processes. This investigation leads to a host of identities and explicit densities for these phenomena that were not previously available. In particular, we describe two distributional innovations that we recently developed, which we describe as beta scaling and gamma tilting. These results serve to considerably extend what is known about explicit laws of Dirichlet mean functionals and corresponding subordinators. We then demonstrate this via several examples.

❖ All interested are welcome! ❖

For details, please contact ISMT Department.