
Joint Statistics Seminar

The Hong Kong University of Science and Technology

Probabilistic and Statistical Study of Markov Models using (Pseudo-) Regeneration Techniques

by

Stéphan Cléménçon

Institut Telecom/CNRS

France

Date: April 25, 2008 (Friday)

Time: 4:00 p.m. - 5:00 p.m.

Venue: Room 5503 (Lift 25/26)

Abstract

In this talk, I shall describe new concepts and results in the field of probabilistic and statistical analysis of Markov chains, discrete-time processes widely used in the applications for modelling random phenomena with a causality. The description of the behavior of the chain in terms of renewal processes is used here not only as a tool for proving theoretical results of probabilistic nature (deviation inequalities, Edgeworth expansions, etc.) but also as a practical manner of elaborating statistical procedures, in order to tackle a wide variety of statistical problems such as confidence interval construction, bootstrap, robust inference or extreme value statistics.

❖ All interested are welcome! ❖

For details, please contact ISMT Department.