For Favour of Posting

THE CHINESE UNIVERSITY OF HONG KONG

Department of Statistics

will present a seminar entitled

Goodness-of-fit tests for a heavy tailed distribution and parametric models of bivariatex extremes

by

Professor Liang Peng
School of Mathematics
Georgia Institute of Technology

on

Tuesday, 2 October 2007
2:00pm – 3:00pm

in

Lady Shaw Building C5
The Chinese University of Hong Kong

Abstract:

Extreme value models have been employed in risk management. However goodness-of-fit tests for such models do not receive much attention. First, we study several tests for a heavy tailed distribution and compare them via Bahadur efficiency and simulation. Second, we study the maximum likelihood estimation and goodness-of-fit test for fitting a parametric model to bivariate extremes.

All are Welcome