

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Professor Qi-Ming HE

Department of Management Sciences
University of Waterloo
Canada

will give a talk

entitled

**ON SOME PROPERTIES OF BIVARIATE EXPONENTIAL
DISTRIBUTIONS**

Abstract

This talk is about the bivariate exponential distributions constructed from multi-variate phase-type distributions (see Bladt and Nielsen (2010)). We show that the two bivariate exponential distributions defined in Bladt and Nielsen (2010) have the maximum and minimum correlation coefficients for any given order. We also generalize their constructions to the case where the matrix representations of the two (marginal) exponential distributions have different orders and show that the new constructions also have the maximum and minimum correlation coefficients. Our main tools are Birkhoff Theorem for doubly stochastic matrices and majorization of vectors. (This is a joint work with Dr. Hanqin Zhang and Dr. Juan C. Vera.)

on

Wednesday, November 16, 2016

(Refreshments will be served from 2:15 p.m. outside Room 301 Run Run Shaw Building)

2:30 p.m. – 3:30 p.m.

at

Room 301, Run Run Shaw Building

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 3917 2466 for parking arrangement.

All interested are welcome