DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Departmental Seminar

Dr. Phillip YAM

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will give a talk
entitled

SHAPE-CONSTRAINED INFERENCE: MONOTONICITY OF DENSITIES

Abstract

An a priori understanding of the (even just topological) structure of the data from a specific discipline can often strengthen much of the effectiveness of the inference, both for estimation and hypothesis testing, behind the mechanism of interest. Although the celebrated work of Grenander (1956) on the estimation of decreasing densities has been around for long, it is until recently that Shape-constrained inference has become one of the most popular research areas in Statistics. One major reason behind is due to the challenges and mathematical difficulties from the theory; indeed, just limit to the scope of monotonicity of densities, there still remain plenty of lasting problems. In this talk, I shall introduce a couple of them, and then discuss on what the final resolution we provided.

on

Wednesday, March 13, 2019

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

2:30 p.m. – 3:30 p.m.

at

Room 301, Run Run Shaw Building

<u>Visitors Please Note</u> 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