The Hong Kong Polytechnic University
Department of Applied Mathematics

Seminar

on

Testing Stochastic Orders

by

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Abstract

Comparing random variables is one of most important tasks in statistics and operations research and is widely applied in many fields. In the early stage the comparison has been limited to comparison of means of random variables. Clearly it is not enough for deeper study. Probability distribution functions contain full information on the r.v. Thus comparing random variables under stochastic orders based on distribution functions would be more informative. The main obstacle in these problems is how to find the distribution law of the likelihood ratio, of which the numerator is a stochastic optimization problem with huge number of inequality constraints. Here we review recent progress during the last few years and mainly report results in our own study.

Date   :   **10 February, 2011 (Thursday)**

Time   :   **15:00 p.m. – 16:00 p.m.**

Venue :   **Departmental Conference Room HJ610**
The Hong Kong Polytechnic University

* * *   ALL ARE WELCOME   * * *