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16. Dezember 2008

Einladung zum Vortrag

von

Dr. Alexey Shashkin

MOSCOW STATE UNIVERSITY

Reconstruction techniques for associated random variables

Association and similar notions play an important role in the description of dependent multiparameter random systems. Associated random systems appear in particular in the study of random measures, graphs and sets. The principal limit theorems known for independent random variables such as CLT usually remain true for associated ones provided that some restrictions on moments and correlation functions hold. The talk is devoted to the discussion of a recently developed method of study of associated random fields. This method is based on an inequality estimating the difference between a finite-dimensional associated vector and its decoupled version, measured with respect to the Prohorov probability metrics. It has allowed to prove the strong invariance principle for associated random fields under milder conditions than previously known results. Possible other applications of this techniques will be also discussed.

Termin: Mittwoch, 14. Januar 2009, 14:15 Uhr
Ort: Universität Ulm, Helmholtzstr. 18, Raum E20

Der Vortrag findet im Rahmen unseres Forschungsseminars statt.
Interessenten sind herzlich eingeladen.

gez. E. Spodarev