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26. November 2014

Einladung zum Vortrag

von

Alexander Rakitko

LOMONOSOV MOSCOW STATE UNIVERSITY

Exchangeable random variables and their applications

The sums of dependent random variables arise naturally in various stochastic models. In many applications (genetics, fiber systems and etc.) such statistics have a property of exchangeability. We discuss some recent results on limit theorems for exchangeable random variables. For instance, a variant of Baum-Katz theorem for exchangeable sequences is given as well as Central Limit Theorem. In the second part of the talk we consider the possible applications of this theory. Particularly, we study the problem of identification of genetic markers associated with a certain complex disease.

Termin: Dienstag, 09. Dezember 2014, 14 Uhr

Ort: Universität Ulm, Helmholtzstr. 22, Raum 202

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

gez. E. Spodarev