

GRADUATE SEMINAR

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Confidence ellipses under the inverse Gaussian distribution

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Wednesday March 16, 2016
3:30 pm
CW 307.20 (math lounge)

Abstract:

The Inverse Gaussian Distribution has various applications in solving everyday problems. In this study we focus on confidence regions for the Inverse Gaussian Distribution and use them to construct confidence ellipses for the distribution parameters.

The talk comprises of two parts, the theoretical and the computational. The theoretical part centers on how to operate a classical estimation method using the method of maximum likelihood and the computational focuses on how to construct asymptotic confidence ellipses for the parameters of the Inverse Gaussian Distribution.