

GRADUATE SEMINAR

Mark Atkinson

The importance and uses of dependent structural properties possessed by random variables

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November 30, 2016
1:30 pm – 2:30 pm
Math Lounge

Abstract: Probability Theory has a long history of development. Most of the fundamental theorems and results proved up until the 1960's were based on independent and identically distributed random variables. After E. L. Lehmann in 1966, who was the first to define negative dependent random variables, and Block et al. and Jag-Dev et al. in 1982 and 1983 respectively, introduced and defined negative associated random variables, a copious amount of research was then produced using these types of dependent random variable structures. It was found that many real world problems involve negative associated random variables. I will provide some uses, both practically and theoretically, of such dependent random variables.

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