GRADUATE SEMINAR

Bolaji Elegbe

Simulating the arrival and inter-arrival times of point processes

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December 7, 2017
9:30 AM – 10:30 AM
Math Lounge (CW307.20)

Abstract: Aiming at generating multivariate economic scenarios, the simulation of arrival and inter-arrival times of stochastic processes plays a key role in risk modelling and management. In this talk the theoretical properties of arrival and inter-arrival times of Poisson processes will be reviewed. The development of a bivariate Poisson process with various time dependence structures will also be discussed. Finally, an idea to extend the simulation method for a bivariate negative binomial process will be introduced.

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Mathematics and Statistics