國立中山大學應用數學系
學術演講

講　者：Professor Krishna Athreya
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講　題：General Glivenko-Cantelli theorems

時　間：2016/6/16（星期四）14:10 ~ 15:00

地　點：理學院四樓理 SC 4009-1 室

茶　會：15:00 於理 SC 4010 室 (系辦公室)

摘　要

Let Xi , i = 1, 2, 3, ... be a sequence of random variables mapping some probability space to a space S. Let f be a real valued measurable function on S. Let Yi = f(Xi), i = 1,2, 3, ... The general Glivenko-Cantelli theorems are concerned with uniform convergence of the empirical cdf of Yi, i= 1,2, 3, …, n to some limit cdf. The classical case is the iid one. In this talk we consider several more general cases such as when Xi is a regenerative sequence with a finite invariant measure (this includes Harris recurrent Markov chains with a finite invariant measure), exchangeable sequences and stationary sequence (all with possible delays).

The above work is joint with Vivek Roy of Iowa State University.

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