國立中山大學應用數學系

學術演講

講　者：Professor Ju-Yi Yen 顏如儀 教授
Mathematical Science, University of Cincinnati, USA

講　題：On limit theorems for parameter estimation of regenerative processes

時　間：2017/06/08（星期四）14:10 ~ 15:00 pm

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

An important problem in the theory and application of statistical methods to many areas of science and humanities is the estimation of means of functions with respect to some well-defined target distribution. If the target distributionis a probability distribution or at least a totally finite measure, at least two methods are well known: the iid Monte Carlo and Markov chain Monte Carlo. In our work, we discuss Monte Carlo methods to statistically estimate the integrals of a class of functions with respect to some distributions that may not be finite, based on regenerative processes.

To establish the asymptotically consistent estimator, it is necessary to impose appropriate moment conditions on the function with respect to the target distribution.This in turn leads to important, nontrivial questions regarding the local times of such processes. The present talk focuses on regenerative stochastic processes in continuous time such as Brownian motion.

中山大學應用數學系

敬 請 公 告！ 歡 迎 參 加！

應用數學系：http://math.nsysu.edu.tw

校園地圖：http://math.nsysu.edu.tw/ezfiles/87/1087/img/779/NSYSUMAPmath990705.jpg

交通資訊：http://www.nsysu.edu.tw/files/90-1000-7.php?Lang=zh-tw

應用數學系　　校園地圖　　交通資訊