Universität zu Köln
Mathematisches Institut
Prof. i.R. Dr. Josef G. Steinebach

Weyertal 86 - 90
50931 Köln, Germany
Telefon +49 221 470-4336
Telefax +49 221 470-5908

30.07.2018

Einladung

zum

Oberseminar „Stochastik“

am **Donnerstag,** dem **20.09.2018**, um **14.00 Uhr** im Seminarraum 2 (Raum 204) des Mathematischen Instituts, Weyertal 86-90, 50931 Köln.

Es spricht

Prof. Dr. Marie Hušková

(Karls-Universität Prag)

zum Thema:

Some procedures for two-sample problem in higher dimension

Abstract: The aim of the talk is to present procedures for multivariate and high-dimensional two-sample problem for independent or dependent observations. The focus is on procedures based on empirical characteristic functions, but also some others are described.
Theoretical properties (asymptotics), discussion on computational aspects as well as Monte-Carlo results are presented. The new methods are also applied to time-series data from the financial sector.
The talk is slightly related to the last year one.
Mostly based on the paper: Hušková, M., Jiang, Q., Meintanis, S., and Zhu, L.: Asymptotics, finite-sample comparisons and applications for two-sample tests with functional data. Just accepted for publication in JMVA.

Alle Interessenten sind herzlich eingeladen.

Die Dozenten der Stochastik