INSTITUTO TECNOLÓGICO AUTÓNOMO DE MÉXICO

Departamento Académico de Estadística
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Seminario Aleatorio

Sesión 385

A tour through multivariate extreme value methodology

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Resumen

Statistical methods for modelling multivariate extremes have been around since the late 80s, yet a fully general solution to modelling the extremes of three or more variables is still not readily available. Different methodologies can be useful in different scenarios, depending on the underlying structure of the data, and the goal of the analysis. This talk will provide an overview of the issues in modelling dependence between extremes of several variables, highlight some of the main statistical modelling approaches, and discuss some recent research providing links between these representations.

Viernes 06 de mayo de 2022,
10:00 hora de CDMX,

El seminario será también transmitido por zoom:

https://itam.zoom.us/j/96420240871?pwd=MjRDWExpd3ZzaS94Q1ZBUEVHSWNFZz09
Meeting ID: 964 2024 0871
Passcode: 493823

El Seminario Aleatorio del Departamento de Estadística del ITAM está destinado tanto a profesores como a estudiantes, por lo que se agradece a los profesores que colaboren invitando a sus alumnos a estas sesiones.