El Departamento de estadística del ITAM

anuncia la siguiente sesión de

EL SEMINARIO ALEATORIO

que con el título

Concordance, Correlation, and Copulas

impartirá

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ABSTRACT

In many situations, dependence between random variables is of more interest than independence. When two random variables are not independent, we may inquire into the nature of the dependence. Of course, there are many ways to describe dependence, and to measure dependence. How are "descriptions" and "measures" related? We shall explore these ideas from a nonparametric point of view, and the primary tools will be functions, known a copulas, which link multivariate distribution functions to their univariate margins. With copulas, we shall explore relationships among dependence concepts--such as concordance, quadrant dependence, and likelihood ratio dependence--and measures of association such as the population versions of Spearman's rho, Kendall's tau, and Gini's gamma. Time permitting, we will also discuss quasi-copulas and applications of quasi-copulas to some of these ideas mentioned above.

Fecha: Viernes 22 de Noviembre
Hora: 12:30
Salón: Sala de Video I Biblioteca, 2. Piso

Lista de seminarios próximos. Visite:

www.stat.itam.mx/Seminarios/Proximos.html

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