SPECIAL STATISTICS SEMINAR Spring 2003

Convex Rearrangements: An Interplay Between Economics, Mathematics, and Stochastics

Riçardas Zitikis Western Ontario University

Monotone and convex rearrangements of vectors, functions, stochastic processes have long been used in various areas of theoretical and applied research including Econometrics, Function Theory, Statistics, Stochastic Processes. Depending on the area, these rearrangements have usually been considered under different names and, in a number of instances, related contributions in one area may not have been well known in some other areas. This talk is intended to give an overview of these diverse contributions, including hints about current directions of research in the area of monotone and convex rearrangements. The talk aims at the general audience including upper level students in Economics, Mathematics, and Stochastics.

Wednesday February 26; 3:15 p.m.-4:05 p.m.; JWB 208