SEMINAR ON STOCHASTICS
Winter 2000

Strong Martingales in Statistics

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I will give a very brief introduction to the subject of martingales in multidimensions. A powerful functional central limit theorem of Ivanoff (1996) will be described. Applications include the weighted bootstrap process, processes for model checking in multivariate regression, and the Cox proportional hazards model with staggard entries.

Friday March 31; 3:05 p.m.–3:55 p.m.; JWB 308