Department of Systems Engineering and Engineering Management

Jointly organized with Department of Statistics and Actuarial Science,
the University of Hong Kong

Seminar Series

Decoupling: From Dependence to Independence

Prof. Victor H. DE LA PENA

Professor
Department of Statistics
Columbia University, USA

Date	1 June 2016 (Wednesday)
Time	4:30pm - 5:30pm
Venue	P6921, 6/F, AC1

Abstract

The theory of decoupling involves the development of tools for treating problems involving dependent variables as if they were independent. Examples of applications to quality control of risk measures and statistical estimation will be provided.

About the Speaker

Victor de la Pena is a Professor of Statistics at Columbia University, where his work focuses on Inequalities in Probability and Statistics, Sequential Analysis, Boundary Crossing and Change Point Problems, U-Statistics and Processes, Self-Normalized Processes, General Dependence Structures including Martingales, Decoupling and Copulas. He has written "Decoupling: From Dependence to Independence", and "Self-Normalized Processes: Limit Theorems and Statistical Applications". He is a longstanding member of the IMS, AMS, ASA, AAUP, AGU and a corresponding member of the Casualty Actuarial Society. He has also served on national committees for the NSF Workshop on New Directions in

Probability, the NSF IGERT review, Accreditation Implementation Task Force, Society of Actuaries, Human Resources Advisory Board for Mathematical Sciences Research Institute and others. He was elected a Fellow of the Institute of Mathematical Statistics in 1999 and was selected as the Medallion Lecturer for the Institute of Mathematical Statistics in2007. He currently serves on many editorial boards.

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All are Welcome!

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