



STATISTICS SEMINAR
organized jointly with IAP-network

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USA

"A Gentle Introduction to Stable Distributions"

Friday, February 12, 2010
14:30

Room : c 115 (STAT)

Abstract

Stable distributions are a class of heavy tailed probability distributions that generalize the Gaussian distribution and that can be used to model a variety of problems. An overview of univariate stable laws is given, with emphasis on the practical aspects of working with stable distributions. Then a range of statistical applications will be explored. If there is time, a brief introduction to multivariate stable distributions will be given.

You are welcome to the coffee break after the seminar (room : c 105)

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