ΠΑΝΕΠΙΣΤΗΜΙΟ ΠΕΙΡΑΙΩΣ ΣΧΟΛΗ ΧΡΗΜΑΤΟΟΙΚΟΝΟΜΙΚΗΣ ΚΑΙ ΣΤΑΤΙΣΤΙΚΗΣ ΤΜΗΜΑ ΣΤΑΤΙΣΤΙΚΗΣ ΚΑΙ ΑΣΦΑΛΙΣΤΙΚΗΣ ΕΠΙΣΤΗΜΗΣ



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ΠΡΟΣΚΛΗΣΗ ΣΕ ΔΙΑΛΕΞΗ

Τη Δευτέρα 24/11/2014 στις 12 το μεσημέρι θα πραγματοποιηθεί διάλεξη στην Αίθουσα Συνεδρίων στο ισόγειο του Κεντρικού Κτηρίου του Πανεπιστημίου Πειραιώς με ομιλητή τον

Καθηγητή Ori Davidov, University of Haifa, Ισραήλ, με θέμα:

"The linear stochastic order and directed inference

for multivariate ordered distributions"

Abstract

Researchers are often interested in drawing inferences regarding the order between two experimental groups on the basis of multivariate response data. Since standard multivariate methods are designed for two sided alternatives they may not be ideal for testing for order between two groups. In this article we introduce the notion of the linear stochastic order and investigate its properties. Statistical theory and methodology are developed to both estimate the direction which best separates two arbitrary ordered distributions and to test for order between the two groups. The new methodology generalizes Roy's classical largest root test to the nonparametric setting and is applicable to random vectors with discrete and/or continuous components. The proposed methodology is illustrated using data

obtained from a 90-day pre-chronic rodent cancer bioassay study conducted by the National

Toxicology Program (NTP).