ΠΑΝΕΠΙΣΤΗΜΙΟ ΠΕΙΡΑΙΩΣ ΣΧΟΛΗ ΧΡΗΜΑΤΟΟΙΚΟΝΟΜΙΚΗΣ ΚΑΙ ΣΤΑΤΙΣΤΙΚΗΣ



UNIVERSITY OF PIRAEUS SCHOOL OF FINANCE AND STATISTICS

ΠΡΟΣΚΛΗΣΗ ΣΕ ΔΙΑΛΕΞΗ

Τη Δευτέρα 29/6/2015 στις 13:15-14:00 θα πραγματοποιηθεί διάλεξη στην Αίθουσα Συνεδρίων του Πανεπιστημίου Πειραιώς με ομιλητή τον Καθηγητή **George Haiman**, Pierre and Marie Curie University - Paris 6, France με θέμα:

"Scan statistics generated by some stationary sequences"

Abstract

We first make an introductory presentation of scan statistics and give several examples of applications in domains such as disease surveillance, biology, finance and reliability.

Scan statistics are usually considered as generated by i.i.d. sequences. In the second part of the talk, we shall present a recent method of estimating the distribution function of scan statistics generated by several models of stationary non i.i.d. sequences.