

40th SAAS HKU
anniversary
統計及精算學系



DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

40th Anniversary Seminar Series

Professor Liang PENG

*School of Mathematics
Georgia Institute of Technology
U.S.A.*

will give a talk

entitled

**GOODNESS-OF-FIT TESTS FOR A HEAVY
TAILED DISTRIBUTION AND FOR PARAMETRIC
MODELS OF BIVARIATE EXTREMES**

Abstract

Extreme value models have been employed in risk management. However goodness-of-fit tests for such models have not received much attention. First, we study several tests for a heavy tailed distribution and compare them via Bahadur efficiency and simulation. Second, we study the maximum likelihood estimation and goodness-of-fit test for fitting a parametric model to bivariate extremes.

on

Tuesday, October 30, 2007

2:00 p.m. – 3:00 p.m.

at

**Room 524, Meng Wah Complex
(behind the Chong Yuet Ming Amenities Centre)**

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 2859 2466 for parking arrangement.