

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Professor Roelof HELMERS

*Centre for Mathematics and Computer Science
Amsterdam, The Netherlands*

will give a talk

entitled

**CONFIDENCE REGIONS FOR THE
INTENSITY FUNCTION OF A CYCLIC
POISSON PROCESS**

Abstract

We construct and investigate various confidence bands for the intensity function of a cyclic Poisson process via extreme value type asymptotic results for the appropriately normalized supremum of the difference between the intensity function and its empirical estimator of nonparametric kernel type. We formulate our results separately for two cases: the case of known period and the (more general) case of an unknown period. In the case that the period is unknown we need to impose certain assumptions that are somewhat stronger than those needed in the case of known period. This is joint work with Qiying Wang (Sydney) and Ricardas Zitikis (London, Ont.).

on

Thursday, November 27, 2008

4:00 p.m. – 5:00 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.

All interested are welcome