Quantile coupling inequalities for symmetric random variables and their applications

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Mathematics and Computer Science (MCS) Building, Room 149
111 Cummington Street, Boston
Tea and Cookies at 3:30pm in MCS 153

Abstract: We will talk about quantile coupling and its applications to robust estimation and asymptotic equivalence theory. For the sum of i.i.d. symmetric random variables, we improve the classical quantile coupling inequalities with a rate.

For directions and maps, please see http://math.bu.edu/research/statistics/statseminar.html.