ΠΑΝΕΠΙΣΤΗΜΙΟ ΙΩΑΝΝΙΝΩΝ

ΤΜΗΜΑ ΜΑΘΗΜΑΤΙΚΩΝ

Εβδομαδιαίο Σεμινάριο

On the mean value parametrization of natural exponential families supported on the nonnegative integers and actuarial applications

Shaul K. Bar-Lev

Department of Statistics, University of Haifa, Israel

In this talk we first describe natural exponential families (NEF's), their variance functions (VF's) and their mean value parameterization. A VF of an NEF characterizes the NEF within the class of NEF's. We present and exemplify the talk with various types of VF's and their related properties. In particular we shall focus on VF's of NEF distributions supported on the nonnegative integers and emphasize their roles in actuarial data and related applications.

Δευτέρα 27 Αυγούστου 2018, 11:45 — Αίθουσα 201α Τμήματος Μαθηματικών

Μετά την ομιλία ακολουθεί καφές και συζήτηση στο εντευκτήριο του Τμήματος