C R RAO
ADVANCED INSTITUTE OF MATHEMATICS, STATISTICS AND COMPUTER SCIENCE

Prof. C R Rao Road, University of Hyderabad Campus, Gachibowli, Hyderabad

Seminar
on

Limit laws for maxima of i.i.d. random variables with distribution functions which are mixtures and convolutions

by

Professor M Sreehari

Abstract

Consider distribution functions (dfs) F_1 and F_2 which are in max domain of attraction of max-stable laws. We discuss the limit laws for the maxima of i.i.d. random variables with distribution function G where G is (i) a convolution of F_1 and F_2, and (ii) a mixture of F_1 and F_2

Brief Biodata

Prof Sreehari did his graduation and post-graduation from Osmania University and he was awarded PhD from University of Mysore in 1969. He started his career as Lecturer at University of Mysore, later as Reader and Professor at MS University of Baroda from 1971 to 2004.

Prof. Sreehari and Limit Theorems in Probability Theory are inseparable. He has worked on areas, which are all time challenges to any researcher in probability theory. Be it random number of random variables, stable distributions, domains of attractions, rates of convergence, central limit theorem, law of iterated logarithm or be it characterization of probability distributions, max-stable laws, self-decomposable distributions, geometric stability or stochastic thinning process or be it even operations research or logistics problem requiring queuing theory – he did it all smartly and gently paving new methods of research in the history of advances of the field. He published about 65 papers.

Dates: 26 December 2013, 3:30 PM– 4:30 PM

Venue: Classroom-1, First Floor, Ramanujan Building, C R Rao AIMSCS