

Math and Stat Colloquium

Thursday, April 8

2:30pm ENGR 108

Refreshments will be served in the Lund Hall Foyer at 2:00pm



Speaker: Liang Peng

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“Empirical Likelihood and Jackknife Empirical Likelihood”

Abstract:

Empirical likelihood methods have been employed to test and construct confidence intervals for linear functionals in various fields. Recently, Jing, Yuan and Zhou (2009) proposed a jackknife empirical likelihood method for dealing with non-linear functionals with a particular application to U-statistics. After reviewing these methods, we will show how to extend to infer Gini index, copulas and tail copulas, which are of importance in social sciences and risk management.