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Seminar

Speaker: **Professor Juerg Huesler**
University of Bern, Switzerland

Title**:** **How can we use interval censored data in the estimation of extreme value parameters?**

Time: **3:20 – 4:20pm, *Wednesday*, April 30, 2014**

Place: **552 Hill Center**

Abstract

When historical extreme measurements exist, they are typically not accurate. They are usually known to be bounded by upper and lower values. It means we have interval-censored data. These data are combined with accurate measurements which are not historical and are more recently collected. This situation is motivated by a real data example with historical data. We deal with several approaches for the estimation of the parameters of the distribution tail in such a case.
We discuss their theoretical properties and show some simulations.)

***** Refreshments will be served @2:50pm in Room 502 Hill Center *****