Temple University

ANNOUNCES A
COLLOQUIUM

Paul Damien
University of Texas at Austin
McCombs School of Business

will speak on

Scale Mixture Representations

Time:  3:00 PM – 4:00 PM
Date:   Friday, February 17, 2012
Place:  Alter Hall 748

Abstract

Feller and Khintchine proposed mixture representations in statistical modeling. Extending their idea to uniform scale mixtures leads to wide classes of models that are of great use in applications. From a Bayesian perspective, implementing such models is remarkably easy. A semiparametric model, using the Dirichlet process, is used to illustrate the method in pricing options.

Guest Parking Available in the Liacouras Garage
(Located on 15th Street between Montgomery and Cecil B. Moore Avenues)