概率论系列报告

报告题目(Title)： Moderate deviations for nonparametric maximum likelihood estimators under interval censoring

报告人(Speaker)： 熊捷 教授 澳门大学

时间(Time)： 12 月 8 日(周一) 下午 3:00-4:00

地点(Venue)： 北京大学理科一号楼 1303

摘要(Abstract)：We consider moderate deviation problems for nonparametric maximum likelihood estimators for interval censoring. Using strong approximation, Talagrand deviation inequality and small ball estimates, a moderate deviation principle for the nonparametric maximum likelihood estimator is established. Same result also holds for Grenander estimator. This talk is based on a paper with Gao and Zhao.

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