

Seminario del Departamento (EIO)

Día: 18 de septiembre (jueves)

Hora: 12 horas

Lugar: Seminario Sixto Ríos (215)

Título de la conferencia:

On Statistical Distances and their Applications, in a Local Setting

Resumen

The concept of the distance is of fundamental importance in every field of science and engineering. The same concept plays a fundamental role in probability theory and mathematical statistics. The notion of divergence between two probability measures or between the respective probability distributions introduces a broad family of statistical distances. Divergence measures have been exploited in several disciplines and contexts to develop statistical inference methods. This talk will focus on statistical distances in a local setting, that is, it will concentrate on pseudo-distances between two distributions on a specific area of their common domain. The proposed measures will be utilized to test statistical hypothesis, in a local setting.