Istituto di Matematica Applicata e Tecnologie Informatiche (CNR)
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Seminario di Matematica Applicata

Martedì 6 Maggio 2003 alle ore 16 a Pavia, nella Sala Conferenze dell'IMATI-CNR (ex IAN), il

Prof. David A. Freedman
University of California, Berkeley

terrà la conferenza:

De Finetti, Hausdorff, and the Markov moment problem

Abstract. The Markov moment problem is to characterize sequences that are moments of a probability density bounded above by a given positive constant. There are characterizations by the Russian school through complex systems of non-linear inequalities. Necessary and sufficient linear conditions were given by Hausdorff, in terms of an auxiliary doubly-indexed array whose (n,j)th entry turns out to be the probability of j heads in n tosses for an associated coin-tossing game. This is de Finetti's theorem in disguise. I will give some new proofs with ancillary results, for example, characterizing prior opinions about coin-tossing when there is a monotone density. This is joint work with Persi Diaconis. The overheads are on the web,

http://www.stat.berkeley.edu/ census/momilan.pdf

So is the paper,

http://www.stat.berkeley.edu/ census/631.pdf

La S.V. è cordialmente invitata.

☕ Dopo la conferenza sarà organizzato un breve rinfresco ☕