

**INSTITUT SAINS MATEMATIK
UNIVERSITI MALAYA
SIRI KOLOKIUUM**

Tajuk: Generation by Mixtures of Bivariate and Multivariate Distributions with Given Marginals and Correlation^{*}
Penceramah: Ong Seng Huat (University of Malaya)
Tarikh: 2 Februari 2007 (Jumaat)
Tempat: MM3, INSTITUT SAINS MATEMATIK
Masa: 3:00 pm – 4:00 pm

Abstract

In this presentation mixture models are proposed for the computer generation of bivariate and multivariate samples. These mixture models are simple, easy to implement on a computer, require little computer storage and allow the specification of marginal distributions and correlation coefficient. These features are clearly useful in Monte Carlo simulation studies. The mixture model method is exemplified by considering well-known distributions like the binomial, negative binomial, gamma and beta. The canonical expansion of bivariate distributions is also shown to be useful in this mixture model method for the computer generation of bivariate and multivariate samples.

SEMUA DIJEMPUT HADIR

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