Stanford University
Departments of Mathematics and Statistics

PROBABILITY SEMINAR

4:15pm, Monday, January 31, 2011
Sequoia Hall Room 200
Cookies served at 3:45pm, 1st Floor Lounge.

Speaker:  David Siegmund, Stanford University

Title:  Tail Approximations for Maxima of Random Fields

Abstract:

Searching large amounts of noisy data to find local signals ("bumps") leads to problems of multiple comparisons involving maxima of random fields. I will describe a number of problems and discuss methods that can be used to compute tail probability approximations for the maximum of the field.

This research involves collaboration with Benny Yakir, Nancy Zhang, and others.