Continuous Distributions

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Date: 11 November 2009 (Wednesday)
Time: 11 am – 12 pm
Venue: SPMS-Executive Classroom 1, MAS-03-06
School of Physical and Mathematical Sciences

In this lecture, we introduce continuous random variables (rv's) which are rv's that can take on any value in an interval, and study the distribution and density functions of some important continuous rv's. Basic familiarity with discrete rv's is assumed.

Speaker Biography

Daniel Preve was born in Stockholm, Sweden, in 1975. He studied at Stockholm and Uppsala universities and has a PhD in statistics. He is currently a postdoctoral research fellow at Singapore Management University. His research interests include stationary and non-stationary time series econometrics, finite sample econometrics, time series forecasting and financial econometrics. More information on the speaker is available on his home page at http://smu-sg.academia.edu/DanielPreve.

Host: Prof. Chee Yeow Meng, Head, Division of Mathematical Sciences, School of Physical and Mathematical Sciences