

COE Lectures on Probability and Statistics



Speaker: **Prof. Charles M. Goldie**

(Department of Mathematics, University of Sussex)

Place: 12-101, Yagami Campus, Keio University

Title: Record observations

Lecture 1 November 9, 2006 (Thu.) 13:00 ~ 14:30
Record values

Concentrating on the values of record observations rather than on the times at which they occur is the key to their deep structure and properties. We consider Ignatov's Theorem: its proofs, context and consequences.

Lecture 2 November 9, 2006 (Thu.) 15:00 ~ 16:30
Record times

Re-inserting time completes the structural characterisation. We go on to discuss the most important limit theorems and the connections with extreme-value theory.

Lecture 3 November 10, 2006 (Fri.) 13:00 ~ 14:30
Extensions and connections

We discuss extensions to non-stationary observations and to multivariate settings, and go on to explore connections with other areas such as best-choice problems, longest monotone sequences, and random recurrence relations.