



Department of
Mathematical Sciences

Colloquium

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Purdue University

Friday,
Dec 6, 2019
EMS Building
Room E495
2:00 pm



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Allocations of Risk Capital: A Not So Simple View From the Simplex

In this talk, we connect the allocation of risk capital to a general class of Dirichlet distributions defined on the n -dimensional simplex. The mixed-scaled Dirichlet distributions proposed herein contain the classical Dirichlet distribution as a special case, exhibit a multitude of desirable closure properties, and emerge naturally within the multivariate risk analysis context. As a by-product, our invention revisits the proportional allocation rule that is often used in applications.

Light refreshments will be served at 1:30pm in E424A.



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