The University of Chicago

Department of Statistics

Seminar Series

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"Estimation of Factal Dimension for Gaussian and a Class of Non-Gaussian Stationary Random Fields"

MONDAY November 8, 2004 at 4:00 PM
133 Eckhart Hall, 5734 S. University Avenue
Refreshments following the seminar in Eckhart 110.

ABSTRACT

In this talk, I will first give a brief review on estimating factal dimension for Gaussian stationary random fields. Next, I will discuss a class of non-Gaussian stationary random fields. Finally, the properties of the factal dimension estimator.

This talk is based on Chan and Wood (2004). Estimation of Fractal Dimension for a class of Non-Gaussian Stationary Processes and Fields. The Annals of Statistics. vol. 32 P. 1222-1260. I will bring a few copies of this paper to my talk.