Bocconi

Università Commerciale Luigi Bocconi

Department of Decision Sciences

Statistics Seminar

Exchangeable Occupancy Models and Discrete Processes with the Generalized Uniform Order Statistics Property

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Thursday, 13th March
12:30pm Room 3-E4-SR03 Via Rontgen 1 Milano

Abstract

This talk focuses on Exchangeable Occupancy Models (EOM) and their relations with the Uniform Order Statistics Property (UOSP) for counting processes in discrete time. As our main purpose, we show how definitions and results presented in Shaked, Spizzichino and Suter (2004) can be unified and generalized in the context of exchangeable occupancy models. We first show some general facts about EOM's. Then we introduce a class of EOM's, called $\mathcal{M}^{(a)}$-models, that is used for generalizing the notion of Uniform Order Statistics Property. For processes with this property, we prove a general characterization result. Finally, some interesting transformations of EOM's will be discussed. This talk is based on joint works with Francesca Collet, Fabio Spizzichino and Florentina Suter.

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