

# SEMINARIO CONMEMORATIVO POR EL AÑO INTERNACIONAL DE LA ESTADÍSTICA



**Prof. Gareth Roberts**

**University of Warwick**

Elected Fellow of the Royal Society

## “Exact simulation and unbiased estimation for diffusions”

This talk will present exact simulation methodology for diffusion processes, describing its advantages and intrinsic limitations. Motivated by these limitations, the presentation will go on to present more recent work on continuous-time importance sampling methodology for giving unbiased estimation for arbitrary stochastic processes, with a particular interest in general multivariate diffusions. The methods will be illustrated using examples from likelihood based inference for partially observed diffusions.

27 de noviembre de 2013  
Auditorio IIMAS, edificio anexo  
13:00 horas

Circuito Escolar, Ciudad Universitaria

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