北京师范大学随机数学研究中心

学术报告

报告题目：**Robust risk aggregation and merging p-values**

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摘要

Modeling inter-dependence among multiple risks often faces statistical as well as modeling challenges, with considerable uncertainty arising naturally. This issue is crucial in modern risk management and regulation regimes in banking and insurance. To deal with the uncertainty at the level of dependence in multivariate models, various techniques in robust risk aggregation have been developed over the past decade. In this talk, I will briefly review some recent developments and open challenges on this topic. We will then focus on the problem of merging p-values in multiple hypothesis testing, a classic problem in statistical theory. It turns out that recent results in robust risk aggregation become useful for designing conservative and precise averaging methods of p-values. This talk is based on joint work with Vladimir Vovk。