

Marginal quantiles: asymptotics for functions of order statistics

Gutti Jogesh Babu

Pennsylvania State University

Asymptotic properties of the joint distribution of marginal sample quantiles of multivariate data will be presented. The results include weak convergence to Gaussian random elements. Asymptotics for the mean of functions of order statistics will also be presented. Application of the latter result to regression analysis under partial or complete loss of association among the multivariate data will be discussed.

List of invited speakers

Schedule for December 12