## The Department of Statistics and Applied Probability Presents:

*The 12th Annual*
### Sobel Seminar
*In honor of Dr. Milton Sobel*

# Some Alternatives to the Classical Multivariate Normal Model

*Guest Speaker:* **Barry Arnold**
*University of California, Riverside*

*Although the classical multivariate model is aesthetically enticing, it is not unusual to encounter data sets which do not seem to fit the Gaussian model. A variety of flexible augmentations of the classical model have received attention in recent decades. A full survey will not be attempted. Instead we will concentrate on a few of the directions in which model augmentation has been proposed. Specifically we will discuss: conditional specification, hidden truncation, contour specification and a generalized Rosenblatt construction.*

**Professor Barry Arnold** *is a Distinguished Professor of Statistics at the Dept of Statistics at UCR. He is  Fellow of the American Statistical Association, the Institute of Mathematical Statistics, and an Elected Member of the International Statistical Institute. He has broad research interests that span various areas of Probability and Statistical inference, including order statistics and record values, Income and inequality measurement, conditionally specified distributions and multivariate models.*

**Wednesday, April 22nd, 2015 @ 3:30PM**
light refreshments will be served at 3:15

Engineering Science Building:
**ESB 1001**