Department of Mathematics and Computer Science

Wednesday, April 15, 2015, 4:10 pm

COLLOQUIUM TALK

Speaker: Brett Haines

Old Main 2231

Applying the Secretary Problem to Non-Uniform Distributions

Abstract:

I will be discussing the classical Secretary Problem, giving a brief overview of the problem and its optimal solution. I will then analyze the behavior of that solution when applied to the binomial, lognormal, and lognormal with Poisson jump distributions.

SNACKS IN FACULTY LOUNGE AT $3:30~\mathrm{PM}.$ EVERYONE WELCOME (EVEN IF YOU ARE UNABLE TO ATTEND THE TALK)