

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, August 29, 2019
TIME:	1:15pm – 2:15pm
LOCATION:	WH 100E
SPEAKER:	Qiqing Yu, Binghamton University
TITLE:	A Note On Application Of The Kullback-Leibler Information Inequality

Abstract

One often makes use of Shannon-Kolmogorov inequality in proving the consistency of the maximum likelihood estimator (MLE). The approach does not work when $E(\ln f(X))$ does not exist, where f is the density function of the random variable X . We consider several parametric distribution families where $E(\ln f(X))$ does not exist. We make use of the Kullback-Leibler (K-L) Information inequality in proving that the MLE is consistent.

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