

Bregman distances in exponential families*Wolfgang Stummer* (Univ. Erlangen-Nürnberg)

THU/BE01 12:00–12:20

This talk is devoted to the fundamental study of Bregman distances between probability measures and stochastic processes, which are “extensions” of the Bregman distances between deterministic functions (used e.g. in industrial inverse problems concerning image reconstruction as well as in finance). Mainly, we concentrate on models from exponential families. Several examples on statistically and mathfinancially important distributions will be given. Some new proposals for associated graphical goodness-of-fit test procedures are also shown.

(This talk is based on the preprint [1] with Igor Vajda, Academy of Sciences of the Czech Republic, Prague).

[1] W. STUMMER AND I. VAJDA: Bregman distances in exponential families. Preprint, 2009.