

**Exact Simulation of Generalized Gamma Process
and Its Application in Caron-Fox Random Graph**

By

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Abstract

Generalized Gamma process is a pure-jump subordinator with infinite activity, it can be used to construct a flexible two-parameter complete random measure, whose application has appeared in various areas. In this talk, we present an exact simulation algorithm to sample from the largest n jumps of a generalized Gamma process. The algorithm immediately implies a method to sample from the celebrated Poisson-Dirichlet distribution, we will illustrate this method with numerical examples. As an application of our algorithm, we review the construction of the Caron-Fox random graph and discuss a potential modification to its simulation algorithm.

All interested are welcome!

For details, please contact ISOM Department.
