

**Department of Mathematics and Statistics Colloquium**

# **Modeling with Scale Mixtures of Normals**

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**Abstract:** In this talk, some examples of infinite scale mixtures of normals will be presented. I will briefly outline how to approximate and estimate infinite scale mixtures. I will also show some of the work of undergraduate and graduate students in modeling the probability density of the continuously compounded return (CCR) of daily prices of some common stocks. Finally, I will summarize some of the extensions to multivariate and variance-mean mixtures that were done by students over the years.

**Monday, March 31 at 3:45 in Room 103  
refreshments at 3:30**