A Measure for Mutual complete Dependence and Its Estimation

Qingsong Shan

Advisor: Tonghui Wang

Department of Mathematical Sciences

New Mexico State University

Abstract: Siburg and Stoimenov gave a measure for mutual complete dependence (MCD) of continuous variables. In this talk, a similar measure of MCD is applied to discrete variables. Also the nonparametric estimation of this MCD measure in continuous case is discussed. Several Examples are given for illustration of our results.