हैदराबाद विश्वविद्यालय
University of Hyderabad

प्रतिष्ठित संस्थान
INSTITUTION OF EMINENCE
राष्ट्रीय अपेक्षाएँ, वैश्विक मानक
National Needs, Global Standards

# SEMINAR

## SCHOOL OF MATHEMATICS AND STATISTICS

## DATE: 02 MARCH 2020

## TITLE

**Fundamental Theorem of Stochastic Simulation**

## VENUE | TIME

**Seminar Room II**
**03:45 – 04:45 P.M.**

## SPEAKER

**Prof. M. S. Prasad**
**Shivaji University,**
**Kolhapur.**

## ABSTRACT

The fundamental theorem of stochastic simulation states that, there is a sequence of independent identically distributed random variables having uniform distribution over (0,1). The proof of the fundamental theorem uses continuity and uniqueness theorems regarding characteristic functions. Our aim is to exhibit one such sequence and discuss some of its applications. In the process, we also introduce quantile functions and Skorohod Representation Theorem with illustrations.