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It is well-known that the classical Cantor set C is generated by the two self-similar mappings S_1 and S_2 on $[0, 1]$ given by $S_1(x) = \frac{1}{3}x$ and $S_2(x) = \frac{1}{3}x + \frac{2}{3}$. Let $P = \frac{1}{2}P \circ S_1^{-1} + \frac{1}{2}P \circ S_2^{-1}$. Then P is a probability measure on $[0, 1]$ with the support C . Let X be a random variable taking values on $[0, 1]$ with the probability distribution P . Note that X is a continuous random variable. If one wants to send the information about X to some other place by sending some discrete points say n points, in my talk I will show what are the n -best points for $n = 1, 2, \dots$. Here by the ‘best points’ or ‘optimal points’ it is meant: the points for which the error is minimum with respect to some expect distance. (Received September 22, 2010)