Having fun with Laplace

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The Laplace distribution has a long history, and the likelihood estimation of its parameters has always been an interesting problem. In this talk, I will first present some historical details about the distribution, the work on order statistics from the distribution, and some results concerning the maximum likelihood estimation of the location and scale parameters. I will then describe some interesting recent developments on estimation methods based on censored samples, and present exact inferential results as well as computational results, along with some illustrative examples. Finally, if time permits, I will point out some problems for further research in this direction.