

Universität zu Köln

Department Mathematik/Informatik

Prof. Dr. Alexander Drewitz



Einladung zum Oberseminar Stochastik

Am Donnerstag, den 24. Oktober 2019, um 17.45 Uhr im Seminarraum 2 (Raum 204)
des Mathematischen Instituts, Weyertal 86–90, 50931 Köln. Es spricht:

Prof. Dr. Frank Aurzada
(TU Darmstadt)

zum Thema

Persistence probabilities of autoregressive processes

Abstract

We study the probability that a stochastic process has a long excursion (persistence probability). In particular, we focus on autoregressive processes.

First, we discuss results on the existence of an exponential decay rate (persistence exponent) and its dependence of the parameters of the autoregressive process. Second, we present a perturbation technique that allows to compute a series expansion of the persistence exponent in the parameter of the autoregressive process.

The first part is joint work with Sumit Mukherjee (Columbia) and Ofer Zeitouni (Weizmann Institute). The second part is joint work with Marvin Kettner (Darmstadt).

Alle Interessenten sind herzlich eingeladen.

Die Dozenten der Stochastik