



## Einladung zum Oberseminar Stochastik

Am Donnerstag, 16. November 2017, 14.00 Uhr, im Seminarraum 2  
(Raum 204) des Mathematischen Instituts, Weyertal 86-90, 50931 Köln

spricht

**Prof. Dr. Vitali Wachtel  
(Universität Augsburg)**

zum Thema:

**First-passage times over moving boundaries for random walks  
with non-identically distributed increments.**

We consider a random walk  $S_n$  with independent but not necessarily identically distributed increments. Assuming that increments satisfy the Lindeberg condition, we investigate the tail behaviour of the stopping time  $T_g = \min\{n: x + S_n \leq g_n\}$  for a large class of boundaries  $\{g_n\}$ . We also prove limit theorems for  $S_n$  conditioned on  $\{T_g > n\}$ .

Alle Interessenten sind herzlich eingeladen.

Die Dozenten der Stochastik