

概率论系列报告

报告题目 (Title): Extinction properties and asymptotic behaviour of multi-type continuous state branching processes.

报告人 (Speaker): Dr. Sandra Palau, University of Bath, UK

时间 (Time): 10月16日(周一)下午 2:00-3:00

地点 (Venue): 北京大学理科一号楼 1303

摘要 (Abstract): First, we will discuss how to construct multi-type continuous state branching processes. Under mild conditions, we will see that there exists a lead eigenvalue associated with the first-moment semigroup. The sign of this eigenvalue distinguishes between the cases where there is extinction and exponential growth. Finally, in the supercritical case, we will give the a.s. rate of growth and the convergence of the proportion of each type.

欢迎参加