

概率论系列报告

报告题目 (Title) : Ergodic properties of diffusion processes in
random environments

报告人 (Speaker) : 邵井海 副教授 北京师范大学

时间 (Time) : 10月14日(周一)下午 3:00-4:00

地点 (Venue) : 北京大学理科一号楼 1569

摘要 (Abstract) : In this talk, I shall introduce some results on the ergodic properties of regime-switching diffusion processes. Usually, the coefficients of the diffusion process in each fixed environment and the switching rate of the environment work together to determine the ergodic property of the regime-switching diffusion process. We show this by an example: switching geometric Brownian motion. This causes a lot of difficulty in the study of regime-switching diffusion processes. On the other hand, we seek some ergodic property which cannot be impacted by the switching rate of the environment.

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