

概率论系列报告

报告题目 (Title): Entrance laws at the origin of self-similar
Markov processes in R^d

报告人 (Speaker): 杨婷 博士 北京理工大学

时间 (Time): 11月20日(周一)下午 3:00-4:00

地点 (Venue): 北京大学理科一号楼 1303

摘要 (Abstract): In this talk we consider the problem of finding entrance laws at the origin for self-similar Markov processes in \mathbb{R}^d , killed upon hitting the origin. Under mild assumptions, we show the existence of an entrance law and the convergence to this law when the process is started close to the origin. We obtain an explicit description of the process started from the origin as the time reversal of the original self-similar Markov process conditioned to hit the origin.

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