

Arbeitsgruppen Stochastik der HU, TU and U Potsdam
RTG "Stochastic Analysis with applications in biology, finance and physics"

RTG 1845

M i n i c o u r s e

Speaker:

Andriy Pylypenko

(NAS, Kiev)

Title:

"Diffusions with reflection"

Abstract: Stochastic differential equations with reflecting boundary conditions are considered. Theorems on existence and uniqueness, continuous dependence on a parameter, Markov property, numerical schemes, and a relation with partial differential equations are discussed. We also give applications to some models of telecommunication theory and risk theory.

Time & Place:

Mo 10.12.2012, 16.00-18.00, room MA 749 TU Berlin

Di 11.12.2012, 16.00-18.00, room MA 749 TU Berlin

Fr 14.12.2012, 10.00-12.00, room 1.27, Haus 22

U Potsdam, Am Neuen Palais