Institut für Mathematik

Seminar zur Stochastik

Dienstag, 12. Dezember 2017
12 Uhr c. t.
SR 147 UHG, Fürstengraben 1

Herr Dr. David Prömel
(University of Oxford, United Kingdom)

"On Skorokhod Embeddings and Poisson Equations"

Abstract: We discuss the Skorokhod embedding problem for a Levy process and a target probability measure, that is, the problem of finding a stopping time such that stopped Levy process is distributed as the target probability measure. Assuming the probability measure possesses a positive density, we propose necessary and sufficient conditions for the existence of a solution to the Skorokhod embedding problem in terms of the Poisson equation associated to the adjoint operator of the Levy process. Furthermore, we give a fairly explicit construction of the stopping time. The talk is based on a joint work with Leif Döring, Lukas Gonon and Oleg Reichmann.

Alle Interessenten sind herzlich eingeladen

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