



Institut für Mathematik

Seminar zur Stochastik

Dienstag, 5. Juni 2018
14 Uhr c. t.
SR 114, August-Bebel-Str. 4

Frau Dr. Kateryna Hlyniana
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“Limit theorems for number of clusters in a coalescing stochastic flow”

Abstract: The system of coalescing Brownian particles on the real line is considered. One property of such flows is that for any time $t > 0$ a set $x([a, b], t)$ is finite. We consider the number of clusters formed by the particles of a flow starting from the interval $[0; n]$ and prove the central limit theorem for it as n goes to infinity. The Berry-Essen type inequality for these variables is established.

Alle Interessenten sind herzlich eingeladen