Institut für Mathematik

Seminar zur Stochastik

Dienstag, 7. August 2018
14 Uhr c. t.
SR 3517, Ernst-Abbe-Platz 2, 5. OG

Herr Dmitrii Lisovskii

(Lomonosov Moscow State University, Russia)

"Bayesian sequential analysis for a Brownian bridge"

Abstract: In the present talk we discuss few problems regarding the sequential analysis which are closely related to the optimal stopping theory. Mostly, we focus on the Bayesian sequential hypothesis testing problem for a Brownian bridge process. It is assumed that we observe either a standard Brownian bridge process or the one with a non-zero terminal pinning point what is equivalent to the presence of the drift term. Our natural desire then is to distinguish these two cases as soon as possible with the smallest in some sense penalty. We show how the initial problem can be reduced to the corresponding optimal stopping problem for some time-inhomogeneous Markov process and then solved.

Alle Interessenten sind herzlich eingeladen

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