



Institut für Mathematik

Seminar zur Stochastik

Dienstag, 27. November 2018

12 Uhr c. t.

SR 307, Carl-Zeiss-Str. 3

Frau Laura Gay
(École Centrale de Lyon)

“Joint Law of an Ornstein-Uhlenbeck Process and its Supremum”

Abstract: The main purpose of this work is to give an expression for the joint law of the endpoint and supremum of an Ornstein-Uhlenbeck process. This law is expressed as an expansion involving parabolic cylinder functions and the main axes of the proof of this expression will be given during the talk. The expression of this is faster than a Monte Carlo's method. Numerical applications illustrate the result.

Alle Interessierte sind herzlich eingeladen!

Kontakt:

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