FRIEDRICH-SCHILLER-
UNIVERSITÄT
JENA
Fakultät für Mathematik und Informatik

Institut für Mathematik

Seminar zur Stochastik

Donnerstag, 13. Juni 2019
14 Uhr c. t.
SR 384 Carl-Zeiss-Straße 3

Herr Prof. Dr. Andrey Pilipenko

(Institute of Mathematics of NAS of Ukraine and Igor Sikorsky Kiev Polytechnic Institute)

“On a Brownian motion with a hard membrane”

Abstract: Local perturbations of a Brownian motion are considered. As a limit we obtain a non-Markov process that behaves as a reflecting Brownian motion on the positive half line until its local time at zero reaches some exponential level, then changes a sign and behaves as a reflecting Brownian motion on the negative half line until some stopping time, etc.

Alle Interessenten sind herzlich eingeladen

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