Institut für Mathematik

Seminar zur Stochastik

Mittwoch, 15. Juni 2022
12 Uhr s. t.
HS 3 Abbeanum, Fröbelstieg 1

Herr Prof. Dr. Vadym Radchenko

(Taras Shevchenko National University of Kiev, Ukraine)

"Equations with a symmetric integral with respect to stochastic measures"

Abstract: The stochastic measures (SMs) are sigma-additive in probability random set functions defined on a sigma-algebra. Many important classes of processes generate a SM. In the talk, we give a definition of the Stratonovich-type integral with respect to SM and study some equations with this integral. The averaging principle for these equations will be considered.

Alle Interessierte sind herzlich eingeladen!

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