



Institut für Mathematik

Seminar zur Stochastik

Mittwoch, 22. Juni 2022

12 Uhr s. t.

HS 3 Abbeaum, Fröbelstieg 1

Herr Prof. Dr. Daniel Rudolf

(Universität Passau)

“Time-inhomogeneous approximations of time-homogeneous Markov chains”

Abstract: We discuss the approximation of a time-homogeneous Markov chain by a time-inhomogeneous one. An upper bound of the expected absolute difference of the stationary mean, w.r.t. the Markov chain of interest, and the ergodic average based on the approximating Markov chain will be presented. In addition to that we provide explicit estimates of the Wasserstein distance of the difference of the distributions of the Markov chains after n -steps.

Alle Interessierte sind herzlich eingeladen!

Kontakt:

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