The Weizmann Institute of Science
Faculty of Mathematics and Computer Science

Geometric Functional Analysis and Probability Seminar

Room 155, Ziskind Building
on Thursday, May 16, 2024
at 13:30

Pavel Chigansky
HUJI

will speak on

Asymptotic analysis in some problems with fractional Brownian motion

Abstract:
Some problems in the theory and applications of stochastic processes reduce to solving integral equations with their covariance operators. Usually, such equations do not have explicit solutions, but useful information can still be extracted through asymptotic analysis with respect to relevant parameters. In this talk, I will survey some recent results on such equations for processes related to the fractional Brownian motion: applications include the problem of small deviations, linear filtering, and statistical inference.

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