



北京理工大学

数学与统计学院学术报告

时间变换莱维过程的无穷远边界性质

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时间：2024年10月28日(周一)下午4:00-5:00

地点：文萃楼E 311

摘要：

Starting Markov processes from boundary points of the state space has a long history, dating back all the way to William Feller. In this talk we present different ways to start time-changed Lévy processes from infinity, a question that has attracted a lot of interest in the past decade for instance in the study of self-similar Markov processes or branching processes with state-dependent immigration.

Our main results give sharp conditions on the Lévy process and the time-change function to allow entrance and regular boundaries respectively. Joint work with Leif Döring (Mannheim) and Samuel Baguley (Postdam).

报告人简介：石权，2016年获苏黎世大学数学博士学位，先后在巴黎十三大、牛津大学和曼海姆大学进行博士后研究，2021年起任中科院数学与系统科学研究院副研究员。主要研究方向为分枝过程、随机树等。