UNICAMP – IMECC
Departamento de Matemática

Seminário de Sistemas Dinâmicos e Estocásticos

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Título: First exit times for Lévy-driven diffusions with exponentially light

Data: Sexta-feira, 30 de agosto de 2013, 13h30min

Local: Sala 321 do IMECC

Resumo. First exit times for Lévy-driven diffusions with exponentially light jumps. We will present the results available in one dimension in contrast versus the results for the alpha-stable noise component and the ongoing work in the d-dimensional case, showing the difficulties of generalizations. We will discuss the problem of the first exit times for the trajectories of the solutions of these type of diffusions and examine the law and mean value of the first exit time in the regime of small noise limit. We will focus on the motivation and on the heuristic justification of the main steps. This is an ongoing work with M. Högele.

Consulte a programação em [`www.ime.unicamp.br/ssde`].