

Seminário de sistemas dinâmicos e estocásticos

Departamento de Matemática - IMECC - UNICAMP

Moments of Recurrence Times for Markov Chains

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Resumo:

It is well-known that if for an irreducible discrete time Markov chain with countable state space, the recurrence time for some state has a finite first moment, then the same is true for every state. Kai Lai Chung showed in the 1950-es that the same is true for all polynomial moments and asked for which general moments – defined via an increasing function f – this property holds true. We provide an explicit description of all positive non-decreasing functions for which the property holds. This is joint work with Frank Aurzada, Hanna Döring, and Marcel Ortgiese.

Data: Sexta-feira, 04 de outubro de 2013, 14:00hs.

Local: Sala 321 do IMECC.

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