國立中山大學應用數學系
學術演講

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講　題：What is Standard Brownian Motion?

時　間：2019/5/9（星期四）14:10 ~ 15:00

地　點：理學院四樓理 SC 4009-1 室

茶　會：15:00 於理 SC 4010 室 (系辦公室)

摘 要

A simple answer is that it is a Gaussian process with index set T = Positive real line and mean function zero and covariance function min(s,t). Using Kolmogorov consistency theorem we first prove the existence.

Then we give Norbert Wiener 's result that the sample paths are continuous but not differentiable. We then present Donsker's invariance principle and the Skorohod Varadarajan thm. We then present some basic properties of SBM.

If time permits we shall derive the Black Schoeles formula for the optimal price for the European option under SBM and no arbitrage assumptions.

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