

國立中山大學應用數學系

學術演講

- 講者：Professor Ju-Yi Yen
University of Cincinnati, USA
- 講題：Excursion theory and path decompositions for
Brownian motion
- 時間：2019/06/13 (Thursday) 15:10 ~ 16:00
- 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)

Abstract

The sample path of Brownian motion is continuous, therefore, we can split the Brownian trajectories into positive or negative pieces between the zeros. These pieces are called excursions of Brownian motion away from 0.

The excursions are defined on an open set and their trajectories start and end at zero. The Brownian path can be viewed as a concatenation of countably random excursions. A focal point of this talk is to present some decomposition properties of Brownian trajectories related to the excursion.

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