

Joint Statistics Seminar
The Hong Kong University of Science and Technology

Small Value Probabilities and Branching Related Processes

by

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Date: January 16, 2012 (Monday)

Time: 3:00 p.m. – 4:00 p.m.

Venue: Room 3416 (near Lift 17/18)

Abstract

We first provide an overview on fundamental roles of small value probability (estimates of rare events that positive random variables take smaller values than typical ones) in the theory of stochastic processes. Then we focus on estimates associated with variants of Branching processes and their martingale limits. Relevant techniques and tools will be discussed in the simplest setting.

❖ *All interested are welcome!* ❖
For details, please contact ISOM Department.