

Einladung zu einem Vortrag in der

AG STOCHASTIK

am Dienstag, 08.07.2025, um 15.45 Uhr.

Prof. Hermann Thorisson

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spricht über das Thema

Taboo Limits and Regenerative Processes

We first characterise the two-sided taboo limit process Z^* that arises when a one-sided process Z is conditioned on staying out of a specified set of states (taboo set) over a long period of time.

We then apply the characterisation to a regenerative process Z . The taboo limit process Z^* after time 0 is a version of Z , and the time-reversal of Z^* before time 0 is regenerative with tabooed cycles having exponentially biased lengths. The cycle straddling zero has that same bias up to time 0 and is unbiased after time 0. This extends to processes regenerative in the wide sense, and to processes that only regenerate as long as they have not entered the taboo set.

Ort: SR 2.058 (Geb. 20.30)

Die Dozentinnen und Dozenten der Stochastik