НАЦИОНАЛЕН СЕМИНАР ПО СТОХАСТИКА

На 15 май 2018 г. (вторник) от 14:00 часа в зала 403 на ИМИ – БАН, доклад на тема:

"Poisson Random Measures and Multitype Branching Processes"

ще изнесе Николай М. Янев (ИМИ-БАН).

Abstract: The main purpose of this paper is to introduce multitype branching processes generated by Poisson random measures (PRM). The asymptotic behaviour is investigated in the critical Markov case when the local intensity r(t) of the PRM are regularly varying functions. The first and second moments are studied and the convergence of the probabilities of non-extinction is investigated. Various type limiting distributions are obtained depending on the asymptotic behaviour of r(t).

Поканват се всички интересуващи се.