

НАЦИОНАЛЕН СЕМИНАР ПО СТОХАСТИКА

секция „Изследване на операциите, вероятности и статистика“

Поредната сбирка на *Националния семинар по стохастика* ще се проведе на **13 февруари 2019 г.** (сряда) от **14:00** часа в зала **403** на ИМИ-БАН. Доклад на тема:

"Lévy process generated by infinitely divisible logarithmic series distribution"

ще изнесе Пенка Майстер (ИМИ-БАН).

Abstract: Let $L(t)$ be a Lévy process with representative random variable $L(1)$ be defined by the infinitely divisible logarithmic series distribution. We study here the transition probability and Lévy measure of this process. We define also the following subordinated processes: $Y(t)$ – Negative-Binomial process $X(t)$ directed by Gamma process and $Z(t)$ – Logarithmic Lévy process directed by Poisson process. The Bernstein functions of $L(t)$ and $Y(t)$ contain the iterated logarithmic function. The Lévy measure of $Z(t)$ is a shifted Lévy measure of $X(t)$. We compare the properties of these processes, knowing that the total mass of corresponding Lévy measure are equal.

Keywords: infinitely divisible logarithmic series distribution, Lévy measure, Bernstein function, Lévy process, Stirling numbers, harmonic numbers

Поканват се всички интересуващи се.