

НАЦИОНАЛЕН СЕМИНАР ПО СТОХАСТИКА

секция „Изследване на операциите, вероятности и статистика“

Поредната сбирка на *Националния семинар по стохастика* ще се проведе на **8 януари 2020 г.** (сряда) от **14:00** часа в зала **403** на ИМИ-БАН. Доклад на тема:

"Pólya-Aeppli processes of order k in risk theory"

ще изнесе Меглена Лазарова (Технически Университет – София).

Abstract: In this talk a brief review of the development of the theory and applications related to the distributions and processes of order k is given. A special attention is paid to some recent results related to a compound distribution as a corresponding distribution of the Pólya-Aeppli processes of order k of second type which is presented by recursion formulas. The Pólya-Aeppli process of order k of second type is considered within the framework of the risk process and some nice properties related to this process are derived. A comparison between the Pólya-Aeppli processes of order k and the Pólya-Aeppli processes of order k of second type is analyzed.

Поканват се всички интересувачи се.