НАЦИОНАЛЕН СЕМИНАР ПО СТОХАСТИКА

секция „Изследване на операциите, вероятности и статистика“

Поредната сбирка на *Националния семинар по стохастика* ще се проведе на **1 март 2023** г. (сряда) от **14:00** часа в зала **503** на ИМИ-БАН. Доклад на тема:

"The inverse first-passage time problem for Brownian motion"

ще изнесе Alexander Klump (postdoctoral fellow (DAAD) at the IMI-BAS).

Abstract: Given a fixed probability distribution on the positive real numbers, the inverse first-passage time problem is to find a time-varying boundary such that the first-passage time by a Brownian motion over that boundary has the fixed distribution. The aim of this talk is to give an overview of the existing literature, which is concerned with existence, uniqueness and properties of solutions, as well as to present an approach to uniqueness and properties by stochastic order relations.

Поканват се всички интересуващи се.