

НАЦИОНАЛЕН СЕМИНАР ПО СТОХАСТИКА

секция „Изследване на операциите, вероятности и статистика“

Поредната сбирка на *Националния семинар по стохастика* ще се проведе на **18 март 2026 г.** (сряда) от **14:00** часа в зала **503** на ИМИ-БАН. Доклад на тема:

"Large deviation estimates related arcsine laws for subordinators"

ще изнесе **Toru Sera** (University of Osaka).

Abstract: Lévy's arcsine law for one-dimensional Brownian motion is a classical result in probability theory. Among various generalizations of the arcsine law, we focus on the Dynkin-Lamperti theorem, which is a distributional limit theorem for the position of a subordinator (i.e., an increasing Lévy process) just before it exceeds a level t , as $t \rightarrow 0^+$ or $t \rightarrow \infty$. In this talk we recall the Dynkin-Lamperti theorem and then present related large deviation estimates as our main results. Furthermore, we demonstrate that our main results can be applied to the last time the Brownian motion on the Sierpinski gasket visits the starting point.

This is a joint work with Takahiro Mori (Kyoto Institute of Technology) and Kei Noba (The University of Osaka).

Поканват се всички интересуващи се.