

НАЦИОНАЛЕН СЕМИНАР ПО СТОХАСТИКА

секция „Изследване на операциите, вероятности и статистика“

Поредната сбирка на *Националния семинар по стохастика* ще се проведе на **13 май 2026 г.** (сряда) от **14:00** часа в зала **503** на ИМИ-БАН. Доклад на тема:

"Some Properties of Exponential Functionals of Continuous Gaussian Processes"

ще изнесе **José Alfredo López-Mimbela** (Center for Research in Mathematics Guanajuato, Mexico).

Abstract: Exponential functionals of random processes are mathematical expressions that typically involve integrating the exponential of a random process over time. These functionals play a significant role in various areas of mathematics and applied sciences, including probability theory, statistical mechanics, and financial mathematics. In this talk, we discuss some properties of exponential functionals associated with continuous Gaussian processes. The discussion centers on obtaining useful bounds for their cumulative distribution functions, with particular emphasis on Brownian motion and fractional Brownian motion.

Поканват се всички интересувачи се.