ÉCOLE POLYTECHNIQUE FÉDÉRALE DE LAUSANNE

Institut de Mathématiques.   Groupe Probabilité.

SÉMINAIRE DE PROBABILITÉS

Vendredi 18 juin 2004 à 15h00.

salle CM 113, centre midi, 1erétage, E.P.F.L., Ecublens

Prof. R. Doney

Université de Manchester

Overshoots and Creeping in Levy Processes.

Résumé

Which Levy processes are such that their overshoot over a high level is small asymptotically ? Which are such that they have positive probability of passing continuously over any positive level ? A unified approach to these problems is decribed which gives simple proofs of the known NASCs. (These are essentially due to Chow (1987) and Vigon (2002).)

http ://ima.epfl.ch/prob/seminars/index.html .