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3. Dezember 2012

Einladung zum Vortrag

von

Taras Shalaiko
TARAS SHEVCHENKO NATIONAL UNIVERSITY OF KYIV

Approximation of Fractional Brownian Functionals by Functionals of Increments

Stochastic differential equations driven by fractional Brownian motion play an important role in modeling long-range dependence. Motivated by analysis of performance of numerical schemes for such equations, I investigate a question of accuracy of approximation of a random variable by functionals of increments of fractional Brownian motion. My main result is lower bound for the rate of such approximation given that the random variable in question is non-degenerate enough.

Termin: **Dienstag, 18. Dezember 2012, 14 Uhr ct.**

Ort: **Universität Ulm, Helmholtzstr. 18, Raum 220**

Interessenten sind herzlich eingeladen.
Der Vortrag findet im Rahmen unseres Forschungsseminars statt.

gez. E. Spodarev