学术报告

The Structures and Properties of Processes under Sublinear Expectations

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Time： 15:40-16:40, July 2(Tuesday) 2019

Venue： Room 111, Center for Applied Mathematics

Abstract： Under sublinear expectations, stochastic processes show quite different properties from those in a probability space. For example, continuous martingales with finite variation are no longer trivial. In this talk, I shall give an introduction to the structures and properties of processes under sublinear expectations, including G-martingales, G-supermartingales and G-Ito processes.

欢迎大家参加！