

SEMINARIO

Núcleo MESCD/Modelamiento estocástico.

Expositor

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Título

Exit-time of a self-stabilizing diffusion

Resumen: In this talk, we briefly present some Freidlin and Wentzell results then we give a Kramers' type law satisfied by the McKean-Vlasov diffusion when the confining potential is uniformly strictly convex. We briefly present two previous proofs of this result before giving a third proof which is simpler, more intuitive and less technical.

Fecha: Martes 27 de Junio, 16:00 hrs.

Lugar: Sala John Von Neumann, 7mo piso, CMM, Universidad de Chile.

