

Chilean Probability Seminar

Orador: Jonas Arista (Universität Bielefeld, Alemania)

Título: Matsumoto-Yor and Dufresne type theorems for a random walk on positive definite matrices.

Abstract: We establish analogues of the geometric Pitman $2M-X$ theorem of Matsumoto and Yor and of the classical Dufresne identity, for a multiplicative random walk on positive definite matrices with Beta type II distributed increments. The Dufresne type identity provides another example of a stochastic matrix recursion that admits an explicit solution.

El enlace para conectarse al seminario es:

Unirse a la reunión Zoom

<https://reuna.zoom.us/j/84521834914?pwd=OTZ6Y0NWM3pYTGtTbEt3c0luTG96UT09>

Miércoles 22 de Marzo a las 16:15 horas Sala de Seminario John Von Neumann, Séptimo Piso, Torre Norte, Beauchef 851

