

MICHIGAN STATE UNIVERSITY
Department of Statistics and Probability

COLLOQUIUM

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Competing Brownian Particles

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10:20 a.m. - 11:10 am
Refreshments 10:00 am
C405 Wells Hall

Abstract

Consider a finite or infinite system of Brownian particles on the real line. Each particle moves as a Brownian motion with drift and diffusion coefficients depending on its current rank relative to other particles.

These systems were introduced in Banner, Fernholz, Karatzas (2005).

Since then, extensive theory was developed for finite systems. However, infinite systems proved to be much more difficult. We survey the latest results.

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