MICHIGAN STATE UNIVERSITY
Department of Statistics and Probability

COLLOQUIUM

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On Markov processes with irregular behavior at a fixed point

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Zoom

Abstract

We prove functional limit theorems for sequences of Markov chains or stochastic differential equations whose coefficients are strongly perturbed in a small neighborhood of a fixed "singular" point. The resulting limit processes may be diffusions with reflection, diffusions with semi-permeable or hard membranes, etc.

Some applications in queuing and storage models are given.

Zoom details can be found at: https://stt.natsci.msu.edu/stt-colloquium-zoom-info/

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