

MAST Lecture Series

Mathematics, Science and Technology



SPEAKER

Mark Podolskij

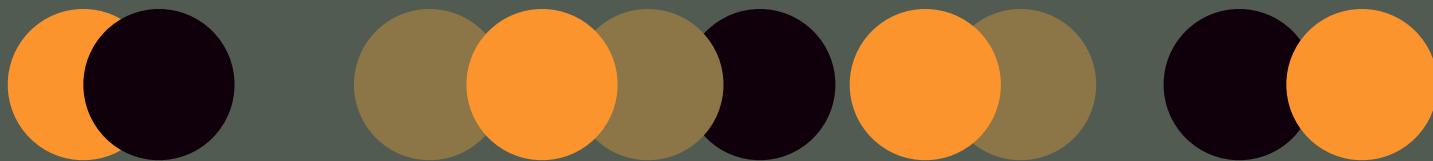
VENUE

University of Luxembourg
Belval Campus
MSA 3.520

TIME AND DATE

16:30 - 17:20
February 26th, 2019

There will be drinks and snacks
after the talk.



Variational sums in statistics and probability

Variations are a standard tool in analysis and integration theory. While they are often used to study path properties of a function or to compute the fractional dimension, they are also extremely important in statistics and probability. In this talk we will review some statistical theory for diffusion processes, which is heavily based upon the probabilistic analysis of the so called power variations and their extensions. We will highlight numerous estimating and testing procedures, which gained popularity in financial applications. We further demonstrate possible extensions of the asymptotic theory to fractional models.



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