गणित विभाग, आईआईटी मद्रास

DEPARTMENT OF MATHEMATICS, IIT-MADRAS

COLLOQUIUM

Date / तारीख	:	**Thursday, the 28th January, 2016**
Time / समय	:	**3.00 p.m to 4.00 p.m**
Venue / स्थान	:	**HSB 357 (Madhava Hall, 2nd Floor, Department of Mathematics)**
Speaker / वक्ता	:	**Prof. B. Rajeev (Theoretical Statistics and Mathematics Unit, ISI Bangalore)**
Title / शीर्षक	:	**"Brownian random times : Regeneration and Reversal"**

Abstract:

The behaviour of Brownian motion at random times that are 'stopping times' is well known as the 'strong Markov property'. In this talk, we will present results (jointly with K.B.Athreya) that depend on the behaviour of Brownian motion at random times which are not stopping times. More specifically, we will consider the 'last entrance times into a set ' of Brownian motion, which are not stopping times and which arise in the one dimensional case in the study of crossings of an interval by Brownian motion.

"All are invited"

Dr.T. V. Anoop
(Seminar In-charge)

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