



Conferencia para los estudiantes del máster y de los grados de Matemáticas y de Estadística

22/10/2025

El jueves 30 de octubre, a las 13 horas en el Aula M-1, el profesor N. Limnios de la Université de Technologie de Compiègne, Sorbonne, University Alliance, France, dará una conferencia para los estudiantes del máster y de los grados de Matemáticas y de Estadística titulada "Semi-Markov Random Evolutions with Applications in Discrete-time".

El abstract de la conferencia es el siguiente:

We present a study of semi-Markov random evolutions in discrete-time where we stress asymptotic properties, namely, averaging and diffusion approximation by martingale weak convergence method. We start from a short presentation of semi-Markov chains, the Markov renewal theory and then the definition of semi-Markov random evolution and limit theorems followed by applications in concrete families of stochastic systems. Applications concern averaging and diffusion approximations for discrete-time dynamical systems, as additive functionals, geometric Markov renewal processes. We also present some estimation problem of stationary probability of semi-Markov chain. Many other applications concerning real systems can be faced via random evolutions.

Os animamos a participar.

