THE UNIVERSITY OF HONG KONG

Institute of Mathematical Research
Department of Mathematics

INFORMATION THEORY SEMINAR

A brief introduction to Lévy processes and stochastic calculus

Dr. Liu Xianming
The University of Hong Kong

Abstract

Lévy processes are essentially stochastic processes with stationary and independent increments which form a special subclass of both semi martingales and Markov processes. Such processes play an important role in information theory; in particular, they are involved in continuous-time systems as well as many other areas. Here we will introduce some basic ideas of Levy process and Itô's stochastic calculus.

Date:	October 25, 2012 (Thursday)
Time:	4:00 – 6:00pm
Place:	Room 309, Run Run Shaw Bldg., HKU

All are welcome