THE UNIVERSITY   OF HONG KONG

Institute of Mathematical Research
Department of Mathematics

INFORMATION THEORY SEMINAR

A brief introduction to Lévy processes and stochastic calculus (continued)

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: November 8, 2012 (Thursday)

Time: 4:00 – 6:00pm

Place: Room 309, Run Run Shaw Bldg., HKU

All are welcome