MATH+ Spotlight Talk
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Long-time behaviour of additive functionals of rough stochastic processes through local times:

Abstract:
A key concept in the study of stochastic processes is the notion of local times, which describe "the amount of time" such a process spends at any given point of space. Although local times are well-known in the classical theory of stochastic analysis, recent developments in the field have brought about new methods to construct and analyse these objects.

In this talk I will show one application of the analysis of local times: the study of the long-time behaviour of additive functionals of rough stochastic processes known as "mixed fractional Brownian motions". This is based on joint work with Khoa Lê (TU Berlin).