概率论系列报告

报告题目(Title)：　Abrupt convergence for generalized Ornstein-Uhlenbeck processes

报告人(Speaker)：　Juan Carlos Pardo Millán (Professor, Centro de Investigación en Matemáticas Mexico)

时间(Time)：　10 月 16 日(周一)下午 3：00-4：00

地点(Venue)：　北京大学理科一号楼　1303

摘要(Abstract)：In this talk, we study the cut-off phenomenon for a family of d-dimensional Ornstein-Uhlenbeck processes driven by L\'evy processes. Under some suitable conditions on the drift matrix and the L\'evy measure of the driven process, we obtain that the generalized Ornstein-Uhlenbeck process has a profile cut-off with respect to the total variation distance. This is a joint work with Gerardo Barrera (University of Alberta)

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