概率论系列报告

报告题目(Title)： On weak convergence of stochastic processes to stochastic integrals

报告人(Speaker)： 林正炎 教授 浙江大学

时间(Time)： 4 月 11 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)：Weak convergence of various general functionals of partial sums of dependent random variables (statistics) to stochastic integrals now plays an important role in the modern probability theory and statistical theory. In this talk, we introduce the weak convergence of various general functionals of partial sums of causal processes to stochastic integrals driven by Brownian motion and various general functionals of partial sum processes of i.i.d. random variables with heay-tail to stochastic integrals driven by Levy α-stable process

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