Institut für Statistik

Vortrag

Donnerstag, 12. Juni 2025, 17:00 Uhr

SR 2 Geometrie (NT04064), Kopernikusgasse 24, 4. OG.

Additive functionals of stochastic processes and their discretisations

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Abstract:

When taking an average of a function or even distribution along a path, oscillations of the path can provide substantial improvements to the regularity of the function. Such oscillatory properties can be proved by probabilistic methods for trajectories of stochastic processes. In this talk we overview some recent applications of this idea in the context of regularisation by noise and numerical analysis of SDEs.

G. Pammer