Statistics and Data Science Seminar

Competing Brownian particles

Andrey Sarantsev (University of California, Santa Barbara)

Abstract: Consider a finite or infinite system of Brownian particles on the real line. Each particle moves as a Brownian motion with drift and diffusion coefficients depending on its current rank relative to other particles. These systems were introduced in Banner, Fernholz, Karatzas (2005). Since then, extensive theory was developed for finite systems. However, infinite systems proved to be much more difficult. We survey the latest results.

TBA

Wednesday, September 7 at 4:00 PM in SEO 636