

Statistics Seminar

Excursion landscape

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Abstract: In this talk, we study the process obtained from a Brownian bridge after excising all the excursions below the waterline level which reach zero. Three variables of interest are the maximum of this process, the value where this maximum is attained, and the total length of the excursions which are excised. Our analysis relies on some interesting transformations connecting Brownian path fragments and the 3-dimensional Bessel process.

TBA

Wednesday, April 12 at 4:00 PM in SEO 636