November 8th, 2021
Zoom Meeting
2:00 P.M. - 3:00 P.M.

Prof. Yongsheng Song
(AMSS, China)

Properties of Processes under Sublinear Expectations

Abstract: Under sublinear expectations, stochastic processes show quite different properties from those in a probability space. In this talk, I shall give an introduction to the structure and properties of G-martingales and (generalized) G-Ito processes, as well as some preliminary results on super and ˆ submartingales. A crucial common problem in dealing with all these processes is to distinguish different forms of processes with finite variation

Zoom link:
Topic: Math Finance Colloquium (USC)
Time: Nov 8, 2021 02:00 PM Pacific Time (US and Canada)

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