Research

Colloquium

Some thoughts about general stochastic integrals

主講人：郭輝雄 教授
美國路易斯安那大學

時　間：105 年 1 月 28 日(四) 14：30

地　點：應用數學系多媒體教室（理 408 室）

摘　要：

We will describe new ideas to extend the Ito theory of stochastic integration to allow anticipating integrands. The Ito theory has two crucial properties, namely, the martingale property and the Markov property. For our extension of the Ito integral, the corresponding properties are called near-martingale and near-Markov properties.

We will use simple examples to motivate the new concepts.