数量经济与数理金融教育部重点实验室（北京大学）

Key Laboratory of Mathematical Economics and Quantitative Finance (Peking University), Ministry of Education

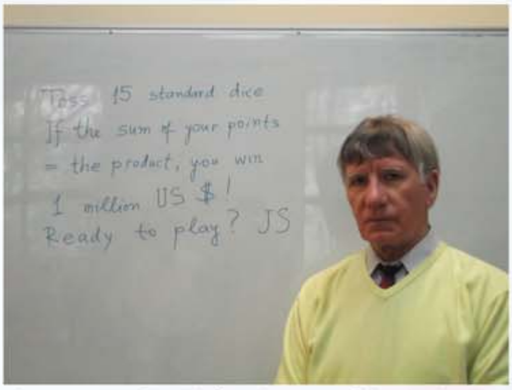
Probability Distributions: Moment Analysis

Professor Jordan Stoyanov

(Newcastle University, UK; Visiting Shandong University, Jinan)

报告时间： 2018-5-28(星期一),14:00-15:00

报告地点： 理科1号楼 1418



报告摘要： We deal with random variables and their distributions, discrete or continuous, assuming their all moments are finite. Such a distribution is either uniquely determined by its moments (M-determinate), or it is non-unique (M-indeterminate). We focus on recent developments and give checkable conditions allowing to decide if a distribution is M-determinate or M-indeterminate. We analyze nonlinear Box-Cox transformations of random data and their M-determinacy. New results will be reported to cover distributions of random variables, vectors and the solutions of SDEs. The M-determinacy is important for both theory and applications in other areas, including Financial Mathematics.

报告人简介： JS is Professor in Probability, currently visiting Shandong University. He worked for the last near 20 years at Newcastle University (UK). Before he held positions at many universities in Europe and America. He was born in Bulgaria, studied mathematics and got his degrees at Moscow State University under the supervision of Academician Albert Shiryaev. Probability and Stochastic processes is the area of his interests: research, teaching, supervision. JS has published 80 papers and 5 books. Most known is his book Counterexamples in Probability. 3rd ed. Dover, NY, Dec. 2013. (Wiley, 2nd ed. 1997; 1st ed. 1987. Two Russian edns: Moscow, 1999, 2012) He recently retired, however he keeps his research, for pleasure. He likes travelling and giving seminar talks. Among his hobbies are arts, humour, history, mountain walks.

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