A class of fractional Ornstein-Uhlenbeck processes mixed with a Gamma distribution

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We aim to discuss the convergence of the empirical means of a sequence of realizations of the solution of a (fractional, in our case) stochastic differential equation (SDE) with random coefficients as a mean to construct new classes of stochastic processes. The talk is based on a recent paper by L. A. Bianchi, S. Bonaccorsi, L. Tubaro (Modern Stoch. Theory Appl. 10, no. 1, 37-57, 2023).

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