上海交通大学自动化系
Department of Automation
Shanghai Jiao Tong University

系统控制与信息处理教育部重点实验室

学术报告会

时　间：7月25日（周四）10:00-11:00

地　点：电院群楼2-406

Stochastic processes and stochastic modeling

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Abstract:

Data from finance, traffic, telecommunications and hydrology exhibit long range dependence and self-similarity. In modeling those phenomena, some stochastic processes may be needed to capture these features. In this talk, I would like to introduce some basic continuous time stochastic processes and give some models in telecommunications, stochastic control and/or mathematical finance.

Biography:

Xiaoming Song is an Assistant Professor at the Department of Mathematics of Drexel University. She received her PhD in Mathematics from the University of Kansas in 2011 under the supervision of Yaozhong Hu and David Nualart. She was a postdoctoral research associate at the University of North Carolina at Chapel Hill in 2011-2013, then she worked at Ritsumeikan University in Japan as a senior researcher in2013-2014. In December 2014 she joined the Department of Mathematics at Drexel University.