Matematica
Dipartimento
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AVVISO DI SEMINARIO

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"Extremes of Gaussian random fields"

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ore 14.30 Aula Dal Passo

Abstract

This talk is concerned with tail asymptotics of supremum of Gaussian random fields. Our findings extend the classical results for homogeneous Gaussian random fields and Gaussian random fields with unique maximum point of the variance. The applications that will be discussed include extremes of Shepp statistics, expansions for the tail probability of maximum loss and span of stationary Gaussian processes.

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