AVVISO di SEMINARIO

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TITLE
Non-central moderate deviations for compound fractional Poisson processes

Abstract

The term moderate deviations is often used in the literature to mean a class of large deviation principles that, in some sense, fills the gap between a convergence in probability to zero (governed by a large deviation principle) and a weak convergence to a centered Normal distribution. We talk about non-central moderate deviations when the weak convergence is towards a non-Gaussian distribution. In this paper we study non-central moderate deviations for compound fractional Poisson processes with light-tailed jumps. Joint work with Luisa Beghin.

Il seminario si terrà il giorno 12 LUGLIO 2023 ore 16:00 nella Aula E del Dipartimento Matematica e Applicazioni, Università di Napoli FEDERICO II, Complesso di Monte Sant'Angelo, Via Cintia, Napoli.

Link to Teams:

https://teams.microsoft.com/l/meetup-join/19%3aMQ4RZDBo_0G-K_PHxKtktVYAczOGbTqLmWu95Avgs0s1%40thread.tacv2/1688762678064?context=%7b%22Tid%22%3a%222fcfe26a-bb62-46b0-b1e3-28f9da0c45fd%22%2c%22Oid%22%3a%229413faf6-db8e-4858-98b1-442e3ee2a5df%22%7d