FRIEDRICH-SCHILLER-UNIVERSITÄT JENA
Fakultät für Mathematik und Informatik

Institut für Mathematik

Seminar zur Stochastik

Donnerstag, 18. Juni 2026
14:15 Uhr
SR 1086, Inselplatz 5

Michael Hinz

(Universität Bielefeld)

“Potentials of occupation measures and applications”

Abstract: For typical stochastic processes such as (fractional) Brownian motions or Lévy processes, the existence of local times is restricted to low space dimensions. We consider Riesz potentials of occupation measures, which exist in all space dimensions. In certain situations they can serve as replacements for local times. We discuss applications to SDEs and process path properties.

This is joint work with Jonas Tölle and Lauri Viitasaari.

Alle Interessierte sind herzlich eingeladen!

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