

PIPGES · WEBINARS

NOV · 05
2021

REINFORCED RANDOM WALKS UNDER MEMORY LAPSES

We introduce a one-dimensional random walk, which at each step performs a reinforced dynamics with probability θ and with probability $1 - \theta$, the random walk performs a step independent of the past. We analyse its asymptotic behaviour, showing a law of large numbers and characterizing the diffusive and superdiffusive regions. We prove central limit theorems and law of iterated logarithm based on the martingale approach.

Joint work with R. Hernández

02:00 PM

(GMT-03:00) Brasilia Standard Time - Sao Paulo

SPEAKER

Manuel González-Navarrete · Universidad del Bío-Bío

The video call link will be available at:

<https://tiny.one/gonzalez-m>

Interinstitutional Graduate Program in Statistics (PIPGES) of Federal University of São Carlos with University of São Paulo promotes seminars groups (temporarily webinars, due to pandemic issues) of researches involving Probability, Statistics, Machine Learning etc. Our interest, among other things, is to stimulate the sharing of knowledge, as well as the connection between members of the program and researchers in other institutions.

Organizer

Michel H. Montoril, Department of Statistics,
Federal University of São Carlos.

BIO

Manuel is a professor at Universidad del Bío-Bío since 2018. He completed a PhD in statistics at IME-USP in 2015 under the supervision of Anatoly Yambartsev and Eugene Pechersky. He also did a postdoctoral stay at IME-USP and GSSI in Italy. His main interests are in probability theory and statistical mechanics.

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