

*Department of Mathematics,
University of California, San Diego*

Food For Thought Seminar

Alex Eustis

UCSD

Estimating Markov Chains with Differential Equations

Abstract:

Two types of dynamical system are differential equations and Markov chains, representing continuous deterministic systems and discrete random systems respectively. For a Markov chain in which the jumps are “small and frequent,” the individual random jumps can average out to a “drift” as in a first-order differential equation. We’ll explore a couple of general results of this type and do a couple examples, largely following a paper by Darling and Norris.

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