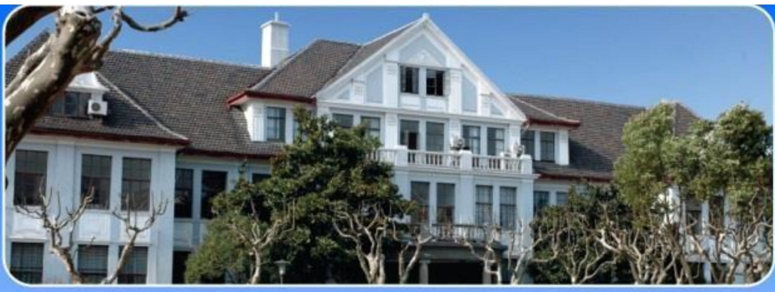

复旦大学数学科学学院

数学综合报告会

报告题目：Some characterizations for switching Brownian motion

报告人：张振中 教授 (东华大学)

时间：2022-11-22 星期二 11：00-12：00

地点：光华东主楼2001室

报告摘要：

In this talk, we focus on some properties and the maximum distribution estimates for one-dimensional Brownian motion with Markov switching. The explicit expressions for density functions, the mean exit time and Laplace transform of the exit time are obtained by solving the corresponding Poisson problem. The results disclose the impact on mean exit time and the Laplace transform of the exit time as σ_1 tends to σ_2. Furthermore, an appropriate upper bound and an appropriate lower bound on the probabilities are given for switching Brownian motion.

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