ΠΑΝΕΠΙΣΤΗΜΙΟ ΠΕΙΡΑΙΩΣ
ΣΧΟΛΗ ΧΡΗΜΑΤΟΟΙΚΟΝΟΜΙΚΗΣ ΚΑΙ ΣΤΑΤΙΣΤΙΚΗΣ
ΤΜΗΜΑ ΣΤΑΤΙΣΤΙΚΗΣ
ΚΑΙ ΑΣΦΑΛΙΣΤΙΚΗΣ ΕΠΙΣΤΗΜΗΣ

UNIVERSITY OF PIRAEUS
SCHOOL OF FINANCE AND STATISTICS
DEPARTMENT OF
STATISTICS AND INSURANCE SCIENCE

ΠΡΟΣΚΛΗΣΗ ΣΕ ΔΙΑΛΕΞΗ

Την Πέμπτη 02/04/2015 στις 16:00 θα πραγματοποιηθεί διάλεξη στην Αίθουσα 101, στον 1$^{\text{ο}}$ όροφο του Κεντρικού Κτηρίου του Πανεπιστημίου Πειραιώς, με ομιλητή τον Καθηγητή Luís Castro, University of Aveiro, Portugal, με θέμα:

"Wiener-Hopf factorization and non-linear stochastic dynamical systems"

Abstract

Motivated by the analysis of non-linear stochastic differential equations, which model many real phenomena (including, e.g., stock prices), we will revise the main idea behind the Wiener-Hopf factorization technique and present some recent mathematical developments and generalizations on this type of factorization, as well as on the Fredholm theory of corresponding integral operators. Special attention will be given to Wiener-Hopf operators with Fourier symbols in the classes of almost periodic, piecewise continuous, semi-almost periodic and piecewise-almost periodic functions.

ΚΑΡΑΟΛΗ & ΔΗΜΗΤΡΙΟΥ 80
185 34 ΠΕΙΡΑΙΑΣ
ΤΗΛ.: (+30) 210 4142005, 210 4142307,
210 4142083 – 85
210 4142222

FAX: (+30) 210 4142340, 210 4142368
http://www.unipi.gr
email: sta-secr@unipi.gr

80 KARAOLI & DIMITRIOU STR.
185 34 PIRAEUS GREECE
TEL. (+30) 210 4142005, 210 4142307,
210 4142083 – 85
210 4142222