

Persistence Probabilities for Random Walks and Related Processes

vendredi 21 novembre 2025 14:00 (50 minutes)

In this talk, we will discuss the persistence probabilities of various random processes, including random walks, autoregressive sequences, and moving average sequences. By studying their generating functions, we will establish connections between these persistence probabilities and several special functions, such as deformed exponential functions and generating functions of certain combinatorial polynomials.

<https://arxiv.org/abs/2507.04427>

<https://arxiv.org/abs/2112.03016>

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