Advanced Methods in Mathematical Finance



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On discrete Schur-constant vectors, with applications.

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This talk is concerned with Schur-constant survival models for discrete random variables. Our main purpose is to prove that the associated partial sum process is a non-homogeneous Markov chain. This is shown in different cases as the random variables take values in the set of nonnegative integers or in the set of integers smaller than $m \geq 1$. The property of Schur-constancy is also compared for these cases. We also present a few additional results on Schur-constant vectors. This is based on joint works with Castaner, Claramunt, Lefèvre and Utev.

Summary

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