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ICTS Bangalore Probability Seminar (HYBRID)

- Title** : Persistence of heavy-tailed sample averages
- Speaker** : Ayan Bhattacharya, IIT Bombay
- Date** : Monday, 30th October 2023
- Time** : 3:05 PM (IST)
- Abstract** : We consider the sample average of a centered random walk in the d -dimensional Euclidean space with regularly varying step size distribution. For the first exit time from a compact convex set A not containing the origin, we show that its tail is of lognormal type. Moreover, we show that the typical way for a large exit time to occur is by having a number of jumps growing logarithmically in the scaling parameter. This is a joint work with Zbigniew Palmowski and Bert Zwart and available at <https://arxiv.org/abs/1902.09922>
- Venue** : Chern Lecture Hall & Online
Zoom link: <https://us02web.zoom.us/j/88670406480>
Meeting ID: 886 7040 6480

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