

For favour of posting

DEPARTMENT OF STATISTICS AND ACTUARIAL SCIENCE
THE UNIVERSITY OF HONG KONG

Seminar

Professor George YIN

Department of Mathematics
Wayne State University
U.S.A.

will give a talk

entitled

SWITCHING DIFFUSIONS AND APPLICATIONS

Abstract

In this talk, we will survey some of our recent work on the study of switching diffusions, in which continuous dynamics and discrete events coexist. Necessary and sufficient conditions for positive recurrence will be presented. Results on ergodicity will be given. Stability and stabilization will be developed as well. Related problems in consensus control will also be described.

on

Friday, October 7, 2011

2:00 p.m. – 3:00 p.m.

at

**Room 524, Meng Wah Complex
(behind the Chong Yuet Ming Amenities Centre)**

Visitors Please Note that the University has limited parking space. If you are driving please call the Department at 2859 2466 for parking arrangement.

All interested are welcome