THE UNIVERSITY OF HONG KONG

Institute of Mathematical Research
Department of Mathematics

PROBABILITY AND INFORMATION THEORY SEMINAR

Malliavin calculus and Fractional Brownian motion

Dr. Jian Song
The University of Hong Kong

Abstract

I will introduce the basic knowledge in Malliavin Calculus and its application to fractional Brownian motion.

Date:	February 5, 2013 (Tuesday)
Time:	10:30am – 12:30pm
Place:	Room 206, Run Run Shaw Bldg., HKU

All are welcome