

Statistics Seminar
Department of Mathematical Sciences

DATE:	Thursday, April 4, 2019
TIME:	1:15pm - 2:15pm
LOCATION:	WH 100E
SPEAKER:	Kexuan Li, Binghamton University
TITLE:	On the Convergence Rate of the Quasi- to Stationary Distribution for the Shiryayev-Roberts Diffusion

Abstract

For the classical Shiryayev-Roberts martingale diffusion considered on the interval $[0, A]$, where $A > 0$ is a given absorbing boundary, it is shown that the rate of convergence of the diffusion's quasi-stationary cumulative distribution function (cdf), $Q_A(x)$, to its stationary cdf, $H(x)$, as A goes to infinity, is no worse than $O(\log(A)/A)$, uniformly for any $x \geq 0$.

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