Stanford University
Department of Statistics

SPECIAL SEMINAR

3:30pm, Thursday, May 24, 2012
Sequoia Hall Room 200

Speaker: Rajeeva L. Karandikar
Director, Chennai Mathematical Institute, Chennai, India
(formerly of the Indian Statistical Institute, Delhi)

Title: On Martingale Problem Characterization of Markov Processes

Abstract:
Requiring that certain processes associated with a given process \((X_t)\) are martingales yields that \((X_t)\) is a Markov process and is useful in studying properties of \((X_t)\). This talk will give an overview of the theme and also its use in the study of invariant measure for the underlying process, the Kolmogorov equation associated with the process, and the weak convergence of processes where the limiting process is a Markov process.