



Séminaire des étudiants en mathématiques

CONFÉRENCIER: HASSAN OMIDI FIROUZI

TITRE: **On the Lévy - Khintchine formula
for Lévy processes and Ruin problem**

DATE: VENDREDI 10 FÉVRIER 2012

HEURE: 12H30

SALLE: 6214

RÉSUMÉ:

In this seminar, we will present a beautiful formula, first established by Paul Lévy and A. Ya. Khintchine, which gives a characterisation of infinitely divisible random variables through their characteristic functions. In the sequel we will introduce the classical risk model for ruin problem and give some extensions of it by Lévy processes (if time permit).