EECS Graduate Seminar Series @ UC Merced

Presents

Mathematical modeling with heavy-tail distributions

Professor Sabir Umarov
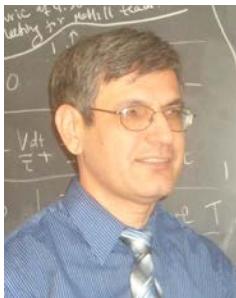
Department of Mathematics, University of New Haven
(http://math.newhaven.edu/sumarov)

Friday, Oct. 18, 2019. 11:45-1:00pm; Location: CLSSRM 263

ABSTRACT:

Many random processes and phenomena arising in the nature and social life including financial transactions provide data which do not fit mathematical models based on Brownian motion. In the talk we will discuss mathematical approaches for such processes and phenomena on the base of heavy tail distributions. Some new methods and models developed last years by the author and his collaborators will be presented.

BIOGRAPHY:

Professor Sabir Umarov works at the Department of Mathematics of the University of New Haven. His fields of interest include mathematical models of various kind of evolution processes through the partial, stochastic, pseudo-, integro-, operator-, functional-, and fractional order differential equations. In his research activities Professor Umarov has had wide and varying collaborations with grad students, postdocs, pure and applied mathematicians, and physicists including a Nobel prize winner. He published over 70 original papers and is an author of two popular monographs.

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