北京师范大学随机数学中心

学术报告

报告题目

**Variational Principles of Hitting Times for Non-symmetric Markov Processes**

报告人

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时间

**2020-10-15， 8：00-10：00**

地点

腾讯会议396 412 164

摘 要

We study variational principles of the hitting (or exit) time from an open set of the non-symmetric Markov processes. In particular, for the symmetric Markov processes, the variational formulas for the exponential moments of the hitting time are also presented. As applications, we provide some comparison theorems and quantitative relations of the exponential moments and Poincare inequality.