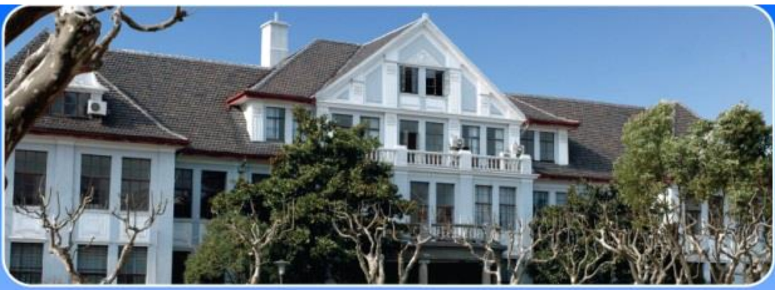

复旦大学数学科学学院

数学综合报告会

报告题目：Ergodicity for semi-Markov switching jump diffusions and their statistical inference

报告人：张振中 教授 (东华大学)

时间：2026-01-07 星期三 16:00-17:00

地点：光华楼东主楼 1801

报告摘要：

In this talk, we consider the long time behavior for pure diffusions with semi-Markov switching. Őome sufficient conditions for the maximum principle、 Ñarnack inequality for such systems have been provided. Ļs by product, we show that the CIŎ model with semi-Markov switching has a unique stationary distribution. Finally, we provide a new approach to estimate the states of the switching chain.

非线性数学模型与方法教育部重点实验室
中法应用数学国际联合实验室
上海市现代应用数学重点实验室
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