

Probability Seminar

Organizer: Christian Gromoll & Tai Melcher

Monday, 2:00–3:00pm, Kerchof 326

Feb 4 **Bartłomiej Siudeja**, Purdue

*Sharp integrability condition of an exit time for stable processes
from unbounded domains*

As a starting point I will discuss an exit time from cones for Brownian motion and stable processes. Next, several generalizations will be given along with couple questions about how general results could we expect. Finally, I would like to present a new result obtained using precise bounds for the transition densities of killed process. This approach is different then a usual way involving harmonic analysis.