北京理工大学

数学与统计学院学术报告

Tails of martingale limits in branching random walk

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地点： 文萃楼I304

摘要： We consider a supercritical branching random walk on the real line in the so-called kappa-case where the additive martingale and derivative martingale both converge a.s. and in L^p to some non-degenerate random variable W_\infty under suitable moment condition. We study the tail behaviours of these martingale limits and the corresponding conditioned branching random walk. We also discuss how this is related to the large deviation probabilities of level sets. This is based on joint works with L. de Raphélis and Heng Ma.

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