UNIVERSITY OF AVEIRO
Department of Mathematics

Complex and Hypercomplex Analysis

# SEMINAR ONLINE

# on

# COMPLEX AND HYPERCOMPLEX ANALYSIS

ZOOM connection:
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# (Generalized) Grey Brownian Motion: Properties and Applications

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In this talk we investigate a class of non Gaussian processes introduced in late 1980's and 90's by R. Schneider and F. Mainardi and coauthors. This class of processes is associated to anomalous diffusions. They are a generalization of fractional Brownian motion (fBm) and they allow a representation in terms of fBm as a mixture. Applications of this class of processes in mathematical-physics will be studied, namely local times, polymer physics (form factors and Debye function) fractional Feynman-Kac formula.

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