

武漢大学

随机分析系列报告 (十一)

## Coupling methods and exponential ergodicity for two-factor affine processes

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摘要: In this talk, by invoking the coupling approach, we establish exponential ergodicity under the  $L^1$ -Wasserstein distance for two-factor affine processes. The method employed herein is universal in a certain sense so that it is applicable to general two-factor affine processes, which allow that the first component solves a general CIR process, and that there are interactions in the second component, as well as that the Brownian noises are correlated; and even to some models beyond two-factor processes.