



## Anuncio conferencia N. Limnios

21/10/2025

El próximo 30 de octubre tendrá lugar la conferencia del profesor **N. Limnios**:

- **N. Limnios**, Université de Technologie de Compiègne, Sorbonne University Alliance, France
- **Title:** Semi-Markov Random Evolutions with Applications in Discrete-time
- **Abstract:** We present a study of semi-Markov random evolutions in discrete-time where we stress asymptotic properties, namely, averaging and diffusion approximation by martingale weak convergence method. We start from a short presentation of semi-Markov chains, the Markov renewal theory and then the definition of semi-Markov random evolution and limit theorems followed by applications in concrete families of stochastic systems. Applications concern averaging and diffusion approximations for discrete-time dynamical systems, as additive functionals, geometric Markov renewal processes. We also present some estimation problem of stationary probability of semi-Markov chain. Many other applications concerning real systems can be faced via random evolutions.
- **Date / time / place:** 30-Oct-2025 / 13:00 / Aula M-1

