Oberseminar Mathematische Stochastik

Mittwoch, 3. Februar 2016, 17:00 Uhr, M 6

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Limit theorems for random compositions and related structures

Abstract:
We consider random compositions that satisfy certain properties of consistency and self-similarity. We show how such compositions appear in the analysis of random allocation schemes and outline relationships with other models from applied probability: random permutations, Karlin occupancy schemes, the Ewens sampling formula, coalescents with multiple collisions etc. The main emphasis in the talk will be put on the asymptotic properties of these compositions for large n, namely various types of limit theorems for the functionals acting on them.