Einladung zum ZeSOB Kolloquium

Am Montag, **19. Juli 2021, um 16:30 s.t.** spricht Herr

JProf. Dr. Gero Junike

(Institut für Mathematik, Uni Oldenburg)

über

How to choose the truncation interval for the COS method

The COS method is used to efficiently retrieve the probability density function of a random variable from its characteristic function and to compute certain integrals appearing in mathematical finance. The main idea of the COS method is to approximate a density with infinite support on a finite interval [a,b] and to approximate the truncated density by a cosine expansion. We provide a new framework to proof the convergence of the COS method, which enables us to obtain an explicit formula for the minimal length of the truncation interval [a,b], given some maximal error tolerance between the integral and its approximation by the COS method.

Der Vortrag findet online in BBB unter

statt am Montag, 19. Juli, um 16:30 Uhr s.t.

Alle Interessierten sind herzlich willkommen!

(Einladungsvorschlag von Prof. Dr. Peter Ruckdeschel)