

Proposal Acronym	SPPLTP
Proposal Title:	Sample Path Properties of Lévy-Type Processes
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Research area:	Mathematics MAT
Sub-discipline of research area:	Probability and statistics
Category of research:	basic
[REDACTED]	[REDACTED]
Abstract:	<p>In this project, our aim is to study sample path properties of Feller processes associated with pseudo-differential operators, called Lévy-type processes, in terms of the corresponding symbol or, equivalently, Lévy triplet. More precisely, our goal is to study discrete-time (Markov chain) approximations, fluctuations (oscillations), recurrence and transience and certain limiting behaviors (that is, variants of the law of large numbers, law of the iterated logarithm and central limit theorem) of Lévy-type processes on all three levels: bounded coefficients, unbounded coefficients and random coefficients.</p>
Does this proposal possess any of the sensitive ethical issues detailed in ethical issues table?:	No