Lecture 3.3 (03:55-04:10)

Clustering of Rare Events in the long memory regime.

Bodhisatta Das (ISI)

We will try to understand the clustering of rare events that arise given that one such event occurs. In the long memory regime, we work with a rare event arising from an infinite moving average process. We consider, at the first time point the event of interest does not occur. The asymptotic conditional distribution of the said time point under appropriate scaling is studied.

This is a joint work with Arijit Chakrabarty.