

**ISMMA**

**« INSTITUTUL DE STATISTICA MATEMATICA SI  
MATEMATICA APLICATA al ACADEMIEI ROMANE »**



**SOCIETATEA DE PROBABILITĂȚI  
ȘI STATISTICĂ DIN ROMÂNIA**

*SEMINAR de « TEORIA PROBABILITATILOR, STATISTICA si  
APLICATII »*

MARTI 23 IULIE 2019, ora 11:00

**ASHKAN NIKEGHBALI (University of Zurich, Switzerland)**

**«Cumulants and Fluctuations with applications »**

Abstract: We revisit some classical facts about cumulants and substantially refine some of them to obtain fine information about sums of dependent random variables. We illustrate our results with some examples with models from statistical mechanics and mathematical finance.

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