



# Kolloquium über Mathematische Statistik und Stochastische Prozesse

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**24.06.2014, 16:00 Uhr, H5**

## On optimal variance stopping problem

Abstract:

In the talk I will study maximization of the variance of a linear diffusion over all stopping times. First I will discuss the significance of the problem. Then I will show sufficient conditions under which the value is infinite, and give sufficient conditions under which the problem is uniquely and explicitly solvable.

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