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Research

1. Martin Friesen, Peng Jin, Jonas Kremer and Barbara Rüdiger, Ergodicity of affine processes on the cone of symmetric positive semidefinite matrices, submitted to an international journal, 2019.

2. Martin Friesen, Barbara Rüdiger and Padmanabhan Sundar, The Enskog process for hard and soft potentials, NoDEA Nonlinear Differential Equations and Applications, 26 (2019), no. 3, 26:20.

3. Martin Friesen, Peng Jin, Jonas Kremer and Barbara Rüdiger, Exponential ergodicity for stochastic equations of nonnegative processes with jumps, submitted to an international journal, 2019.

4. Martin Friesen, Peng Jin and Barbara Rüdiger, Boundary behavior of multi-type continuous-state branching processes with immigration, submitted to an international journal, 2019.

5. Martin Friesen, Peng Jin and Barbara Rüdiger, Stochastic equation and exponential ergodicity in Wasserstein distances for affine processes, submitted to an international journal, 2019.

6. Peng Jin, Jonas Kremer and Barbara Rüdiger, Existence of limiting distribution for affine processes, submitted to an international journal, 2018.

7. Martin Friesen, Peng Jin and Barbara Rüdiger, Existence of densities for stochastic differential equations driven by Lévy processes with anisotropic jumps, submitted to an international journal, 2018.

8. Martin Friesen, Peng Jin and Barbara Rüdiger, Existence of densities for multi-type CBI processes, submitted to an international journal, 2018.

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- B. Rüdiger, Moto uni -dimensionale di una particella soggetta a collisioni elastiche, Dipartimento di Mathematica, Università di Roma "La Sapienza" (1989).

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- B. Rüdiger, Derivazione microscopica di equazioni stocastiche non lineari. Fluttuazioni critiche per modelli di spin di tipo campo medio. Università di Roma "Tor Vergata" (1996).

In preperation

- S. Albeverio, A. De Masi, E. Presutti, B. Rüdiger; Time dependent critical fluctuations of a two-dimensional local mean field model.
- P. Jin, V. Mandrekar, B. Rüdiger, C. Trabelsi; Some Remarks About Debeka's Credit Model.