



Fakultät für Mathematik und Informatik

Institut für Mathematik

Kolloquium zur Stochastik

Dienstag, 9. Mai 2017

14 Uhr c. t.

SR 108 August-Bebel-Str. 4,

Herr Dr. Georgii Ryabov

(National Academy of Sciences Kiev, Ukraine)

„ Random dynamical systems generated by coalescing stochastic flows on \mathbb{R} “

Abstract: In the talk an existence of a random dynamical system corresponding to the stochastic flow with coalescence will be proved. A speciality of such flows is absence of spatial continuity (even one-sided) for random mappings that constitute the flow. To deal with discontinuous random mappings a new space of flows that carries corresponding random dynamical systems will be introduced and studied. As a corollary, we will construct random dynamical systems generated by Arratia flow, coalescing flow of Ornstein-Uhlenbeck processes etc. Existence of invariant measures for built random dynamical systems will be discussed.

Alle Interessenten sind herzlich eingeladen!

Kontakt:

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