Institut für Mathematik

Seminar zur Stochastik

Dienstag, 17. April 2018
14 Uhr c. t.
SR 114, August-Bebel-Str. 4

Herr Prof. Dr. Andrey Dorogovtsev
(National Academy of Sciences, Kiev)

"Dynkin renormalization for Brownian self-intersections with the Hilbert weights"

Abstract: In the talk we discuss a model of motion of the non-smooth curve in the random media. The self-intersection local times will be used as the geometric characteristics of the curve. Different characteristics of the compact sets in Hilbert space, relationships between them and Kolmogorov entropy, and applications to the extension of Dynkin renormalization procedure on unbounded weight is obtained.

Alle Interessenten sind herzlich eingeladen

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