Analysis Seminar

"Classical and recent results on the existence of invariant measures for Markov processes"

By

Lucian Beznea

(Simion Stoilow Institute of Mathematics of the Romanian Academy and University of Bucharest)

Abstract: Firstly, we shall review the classical Krylov-Bogolyubov result and the Doeblin condition for the existence of invariant (equilibrium) distributions of a Markov process. Then we present some recent developments on this topic, obtained jointly with Iulian Cîmpean (Bucharest) and Michael Röckner (Bielefeld).

Date: Tuesday, December 22
Time: 15:00 – 16:00
Place: ZOOM

To request the event link, please send a message to goncha@fen.bilkent.edu.tr