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19. Januar 2011

Einladung zum Vortrag

von

Herrn Vadim Demichev

MOSCOW STATE UNIVERSITY

A Central Limit Theorem for Integrals with Respect to Stationary Random Measures

We consider integrals with respect to a stationary square integrable random measure. We apply a scaling procedure to these integrals and establish a central limit theorem. We show that if the random measure is generated by a stationary quasi-associated random field, then, under certain assumptions on the covariance function of this field, the conditions of the theorem are met. Using these results we obtain a central limit theorem for transformed solutions of the Burgers equation with random initial data.

Termin: Dienstag, 8. Februar 2011, 14 Uhr ct.

Ort: Universität Ulm, Helmholtzstr. 18, Raum 220

Interessenten sind herzlich eingeladen.
Der Vortrag findet im Rahmen unseres Forschungsseminars statt.

gez. E. Spodarev