概率论系列报告

报告题目(Title): Convolution of probability measures on Lie groups

报告人(Speaker):廖明 (Auburn University) 时间(Time): 5月10日(周五)上午 9:00-10:00 地点(Venue): 北京大学理科一号楼 1513

摘要 (Abstract) : Convolution of functions and measures on Euclidean spaces, and their connections with sums of independent random variables and Levy processes, are well known. These notions can be naturally extended to Lie groups. Many of the basic results are essentially parallel to those on Euclidean spaces, but there are also many interesting features and results for the convolution on Lie groups that are not present for its counter part on Euclidean spaces. We will present some of these results, including the connection with Levy processes in Lie groups, the problem of embedding an infinitely divisible distribution in a convolution semigroup, and the convergence of convolution power of a distribution on a compact group.

欢迎奉加

概率论系列报告

报告题目(Title): Kolmogorov's three-series theorem on Lie groups 报告人(Speaker):廖明 (Auburn University) 时间(Time): 5月10日(周五)上午 10:00-11:00 地点(Venue): 北京大学理科一号楼 1513 摘要(Abstract): Kolmogorov's Three-series Theorem provides a necessary and sufficient condition for the almost sure convergence of a series of independent random variables in terms of the convergence of three deterministic series. We extend this result to the convergence of the infinite

series of independent random variables in terms of the convergence of three deterministic series. We extend this result to the convergence of the infinite product of independent random variables in a Lie group, and as an application, we obtain some possibly useful results for the convergence of infinite product of independent random matrices.

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