

המחלקה למתמטיקה, בן-גוריון

קולוקוויום

ביום שלישי, 2 בינואר, 2018

בשעה 14:30 – 15:30

בMath-101

ההרצאה

spectral a processes: stationary Gaussian perspective

חינתן על-ידי

Institute) (Weizmann Feldheim Naomi

תקציר: Gaussian stationary process A is random function $f: \mathbb{R} \rightarrow \mathbb{R}$ or $f: \mathbb{C} \rightarrow \mathbb{C}$ whose distribution is invariant under shifts, and whose evaluation at any finite number of points a is centered Gaussian random vector. The mathematical theory of stationary Gaussian processes was pioneered by Wiener and Rice, and later by Kac, Wiener, and others. In this talk, we will give an introduction to stationary Gaussian processes, with a focus on the spectral perspective. We will describe how to analyze such processes, and how to answer questions about their long-term behavior. We will also discuss some recent results in the area of stationary Gaussian processes, and how they relate to the spectral perspective.