המחלקה למתמטיקה, בן-גוריון

קולוקוויום

ביום שלישי, 18 בנובמבר, 2025

בשעה *15:30 – 14:30*

ב*101- Math*

ההרצאה

shfits Markov of properties Statistical

תינתן על-ידי

Florida) of (University Hafouta Yeor

תקציר: stationary for results related and (CLT) theorem limit central The
studied extensively been have variables random of sequences dependent weakly
However, .(1927) Berenstien of work pioneering a from starting century, past the in
and errors measurement forces, external are there phenomena physical many in
principle uncertainty the effect, observer the storms, (e.g. variables unknown
us leads it and time, on depend physics of laws local the that means This etc.).
sequences. non-stationary studying to

studied been have sequences non-stationary of behaviour asymptotic The
the with compared developing still is it but decades, past the in extensively
inhomogeneous on focus will we talk this In processes. stationary of theory
first was CLT the chains Markov contracting well sufficiently For chains. Markov
stationary for proven were results many then Since .(1956) Dobrushin by proven
(LCLT) theorems limit central local proved Sarig and Dolgopyat 2021 In chains.

optimal proved H and Dolgopyat 2022 In chains. Markov inhomogeneous for concerning literature in gap big a closed results These CLT. Dobrusin's in rates CLT case. non-stationary the concerns book 2021 their in Sarig and Dolgopyat by raised problem open An functions of sequence underlying the when is that shfits, Markov for theorems limit circumstances Two chain. the of path entire the on depend sums partial the forms that random and matrices random of products are arises dependence such where functionals the when instances other many are there and functions, iterated path. entire the on depend precisely, More problem. above the to solution our present will we talk this In well sufficiently of class wide a for LCLT and rates CLT optimal CLT, prove we the though Even memory. infinite with functionals and chains Markov mixing for already new be to seem results our complicated, more is case inhomogeneous chains. stationary