



Семинар кафедры Ламэ

Вторник, 13 июня 2017, 15:00 – 17:10, ауд. 413

Матмех, 14 линия ВО, д. 29

А. А. Дороговцев

Geometric entropy of compact sets in Hilbert space

The purpose of the talk is to present different characteristics of the compact sets in Hilbert space, relationships between them and Kolmogorov entropy, and to show applications to the random processes theory. We study the conditions under which the compact set can be covered by a Hilbert-Schmidt brick. The notion of geometric entropy of the sets in Hilbert space is introduced. It is closely connected with the time of free motion in stochastic flows and with the construction of the renormalised self-intersection local times.

О. Л. Изюмцева

Dynkin renormalization for Hilbert-valued self-intersection local time

The talk is devoted to the self-intersection local time for diffeomorphic random image of planar Wiener process. Using Dynkin technics which is only applicable in deterministic case we reformulated the problem in terms of Hilbert bricks. Using general conditions on random field for embedding in the Hilbert Schmidt brick we prove the existence of renormalized self-intersection local time.

Приглашаются все желающие!