MATH SEMINAR
RUTGERS-CAMDEN

11:20AM-12:20PM, OCTOBER 2ND, 2023

BSB-108

▶▶▶

Dr. Dalibor Volny

Title: Central limit theorems in deterministic dynamical systems

Abstract:

We deal with central limit theorems in dynamical systems, i.e. for strictly stationary sequences of random variables. Methods which have been used work in dynamical systems of positive entropy only. By Burton and Denker, later by Volny (functional CLT) it has been proved that in any ergodic and aperioadic dynamical system a CLT with convergence to a normal law (Brownian motion, in the functional case) exists. Here we deal with convergence towards stable laws (stable processes). The results are due to Zemer Kosloff and Dalibor Volny.

RUTGERS
UNIVERSITY | CAMDEN