

中央大 統計力学・確率論セミナー

講演者: Piotr Graczyk 氏 (LAREMA, Universite d'Angers, France)

題 目: Generalized Squared Bessel Matrix Processes and Particle Systems – Their Applications in Harmonic Analysis

日 時: 2016年4月8日(金) 16:00~17:30

場 所: 中央大学後楽園キャンパス 理工3号館5階3507室
(〒112-8551 文京区春日1-13-27; 東京メトロ丸の内線,
南北線の「後楽園駅」または都営地下鉄大江戸線, 三田線の
「春日駅」から徒歩5分)

概 要: In the first part of the talk I will explain our recent general results on the existence of strong solutions of systems of particle systems. Next, I will explain how these results are used to give a stochastic proof of the Mayerhofer conjecture on the Wallach-Gindikin set W . We exploit the fact that $(x_0, \beta) \in W$ if and only if x_0 is the starting point and 2β is the drift of a Wishart process X_t on the cone $\overline{Sym^+(\mathbf{R}, p)}$. Our methods are based on the study of SDEs for the symmetric polynomials of X_t and for the eigenvalues of X_t , i.e. the squared Bessel (BESQ) particle systems. These results are based on the joint work with J. Malecki (Polytechnic Wroclaw).

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