

UNICAMP – IMECC
Departamento de Matemática

Seminário de Sistemas Dinâmicos e Estocásticos

Expositor: A. Gaudillière (Université de Provence)

Título: A Dirichlet principle and some recurrence theorems
for non reversible Markov chains

Data: Sexta-feira, 26 de agosto de 2011, 14h

Local: Sala 321 do IMECC

Resumo. We extend to the non-reversible case the classical Dirichlet principle that expresses capacities between sets as the infimum of some functional. As an application we get various sufficient conditions for recurrence or transience on Markov chains on infinite and countable state space. This is a joint work with Claudio Landim.

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