

Seminário de sistemas dinâmicos e estocásticos

Departamento de Matemática - IMECC - UNICAMP

Stochastic stability and the representation of Markov chains by random maps

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Resumo:

In this talk we systematically study the problem of representing Markov chains by families of random maps, and which regularity of these maps can be achieved depending on the properties of the probability measures. Our key idea is to use techniques from optimal transport to select optimal such maps. From this scheme, we not only deduce the representation by measurable and continuous random maps, but also obtain conditions for the to construct random diffeomorphisms from a given Markov chain. In addition, we address the stochastic stability of several classes of dynamical systems based on the properties of the Markov chains. This is based in joint works with Jost, Kell, and Kifer.

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Local: Sala 321 do IMECC.

Consulte a programação em [www.ime.unicamp.br/ssde]