

NITheCS WEBINAR:

Stochastic processes and their Riesz space generalization

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(University of the Witwatersrand, CoE-MaSS and NITheCS)

Friday, 8 March 2024 | 16h00 – 17h00 SAST

Venue: online

ABSTRACT

This talk will give background and some of the history of the study of stochastic processes in Riesz spaces. The aim is to show the development of the theory, its origins and connections to measure theoretic probability. We will introduce all aspects of both probability and vector lattices needed to understand the connection. Some of the topics covered will include ergodicity, recurrence, recurrence times and mixing.

BIOGRAPHY



Bruce completed his PhD on multiparameter inverse spectral problems, under the supervision of Prof Melvin Faierman at University of the Witwatersrand (WITS). Following this he was a Pacific Institute of Mathematics Postdoctoral Fellow at the University of Calgary.

He has researched in the areas of spectral theory of differential operators, inverse spectral theory, stochastic processes and Riesz space theory. He has supervised around nine MSc and nine PhD students. He was head of the School of Mathematics at WITS for seven years and is currently the Interim Director of CoE-MaSS.

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