



SCUOLA
NORMALE
SUPERIORE

SEMINARIO DI MATEMATICA

Giovedì 7 dicembre 2017
ore 14:00

Scuola Normale Superiore
Pisa
Aula Cantimori

Milton Jara

(*IMPA, Rio de Janeiro, Brasil*)

terrà un seminario dal titolo:

“Entropy methods in interacting particle systems”

Abstract:

We develop a variational formula to estimate the moment generating function of additive functionals of Markov processes. Combined with a related variational formula for the evolution of the relative entropy of the law of the process with respect to suitable reference measures, this variational formula serves as a substitute for the martingale method pioneered by Kipnis-Varadhan in the case of out-of-equilibrium interacting particle systems.

Tutti gli interessati sono invitati a partecipare.

Classe di Scienze Matematiche e Naturali