概率论系列报告

报告题目(Title)： Markov processes conditioned on large deviations

报告人(Speaker)： Professor Hugo Touchette

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时间(Time)： 7月22日(周一)下午 3:00-4:00

地点(Venue)： 北京大学理科一号楼 1479

摘要(Abstract)：I will discuss in this talk recent works with Raphael Chetrite (Nice) on Markov processes conditioned on rare events - for example, Brownian motion conditioned on having a given asymptotic velocity or on being positive for a very long time. I will show, using elements of large deviation theory, that a process conditioned on a rare (large deviation) event can be represented by a conditioning-free Markov process, called the equivalent process, which has the same typical states as the conditioned process. I will discuss some implications of this result for the study of nonequilibrium systems and the simulation of large deviations.

欢迎参加