

O Programa de Pós-Graduação em Estatística convida para:

WEBINAR

A Functional Central Limit Theorem for Gibbs Measures

Palestrante:

Prof. Leandro Cioletti (MAT-UnB)

DATA: 27/08/2020 (quinta-feira)

HORÁRIO: 14:00h (horário local de Brasília)

O seminário é público e poderá ser assistido pelo link

<https://meet.google.com/oas-waxj-ssm>

Resumo

In this talk, we will present a new version of a Functional Central Limit Theorem (FCLT) for Gibbs measures defined on compact metric state spaces. We will embed a large class of stochastic processes in this framework and show how to extend the FCLT to such processes. The primary tool is the spectral analysis of a suitable transfer operator. Our result's remarkable feature is that it does not require the spectral gap property and applies to non-local observables.

