



复旦大学数学科学学院 数学综合报告会

报告题目: **Various models for symmetric diffusions** 系列报告
之四

报告人: Prof. D. Bakry

(University of Toulouse III)

报告时间: 2017-05-09 星期二 14:00—16:00

报告地点: 光华东主楼 1501

摘要: The aim of this short survey is to describe various models of diffusion processes where explicit computations are at hand. Most of them arise from geometric models encountered in various settings, and are associated with different families of orthogonal polynomials. The aim is mainly to collect in a common place the various formulae spread out in many different notes.

We shall see that those diffusion processes and their laws, that is diffusion semigroups and their generators, offer a rich interplay between probability, analysis, geometry and algebra.

非线性数学模型与方法教育部重点实验室
中法应用数学国际联合实验室
上海市现代应用数学重点实验室
复旦大学数学研究所