

Seminar of graduate students 2022 MATH

Probabilistic methods in Analysis

구도완

2022년 2월

11[금], 15[화], 18[금], 22[화], 25[금], 28[월]

9시30분~11시

과학관 254호

Abstract: In this series of lectures, we will study some important topics from probability theory including Brownian motion, Markov property, Martingales, stochastic integral, stochastic calculus, and weak convergence of measures. From the spring semester, we hopefully apply these probability theory to potential theory and singular integral theory.



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