Frankfurter Seminar
Kolloquium des Instituts für Mathematik
Sommersemester 2024

Frankfurter Seminar, 05. Juni 2024
Sabine Jansen (Universität München)

Lie groups, orthogonal polynomials, and intertwining of Markov processes

Duality and intertwining are powerful tools for Markov processes.

Lie groups and orthogonal polynomials belong to analysis and geometry. What does one have to do with the other? I will discuss representations of the su(1,1) current algebra, with connections to: infinite-dimensional Meixner and Laguerre polynomials; negative binomial (Pascal) point processes and Gamma random measures; measure-valued branching processes and spatial birth-death processes.

Based on joint work with Simone Floreani, Frank Redig and Stefan Wagner.

Tee ab 16:15 Uhr
Robert-Mayer-Straße 10 | Raum 711
Ginkgo-Seminar 15:15 - 16:00 Uhr
Marco Seiler A short introduction to Markov process duality

Teilnahme nur für Studierende, Promovierende und Postdocs
Tee 16:15 - 16:45 Uhr