COMPLEX ANALYSIS SEMINAR

AN INTRODUCTION TO WEAKLY STATIONARY PROCESSES

David Redett

Indiana University-Purdue University Fort Wayne

ABSTRACT: I will begin by defining what it means for a stochastic process to be weakly stationary. We will then consider some examples. After identifying the spectral measure for a weakly stationary process, we will see how properties of this measure are reflected in the structure of the weakly stationary process. This talk is introductory in nature. Students with a background in measure theory should be able to follow the talk.

Date: Thursday, March 15, 2012

Time: 4pm-5pm

Place: FH 1900

Webpage: `http://math.utoledo.edu/~sonmez/complexseminar.html`