



Vienna School
of Mathematics

PhD Colloquium

Levi Haunschmid-Sibitz:

Random fields, the Wiener Chaos

Decomposition and a Stationary Diffusion

Have you ever wanted to treat general L^2 variables as the limit of polynomials of Gaussian variables, tried to understand what those physicists mean by annihilation and creation operators or just wanted to say cool things like "... that's just the first chaos case.", "This operator leaves the chaos invariant?", "The solution to this equation is non-trivial in every chaos!"? Then the Wiener Chaos decomposition might be for you!

In this talk I will give a quick introduction to the Wiener Chaos Decomposition for Gaussian two dimensional fields and sketch how it was used to study a diffusion in a stationary random environment in a recent preprint with Fabio Toninelli and Giuseppe Cannizzaro.

13. January

14:00 - 14:45

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