universität wien

Fakultät für Mathematik

„A Hereditary Hsu-Robbins-Erdös Law of Large Numbers"

Mathematisches Kolloquium

Mittwoch, 19. März 2025
Sky Lounge

EINLADUNG

Ioannis Karatzas
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Abstract:
More than seventy-five years ago, these three authors proved a remarkable variant of Kolmogorov's Law of Large Numbers: a sequence of I.I.D. random variables $f_1, f_2, \cdots$ is in L^2 if, and only if, its Cesaro averages converge ``completely" to the expectation of f_1. We prove an extension of this result from the I.I.D. case to the case of general sequences $f_1, f_2, \cdots$ in the spirit of the Komlos theorem pertaining to sequences bounded in L^1.

16.45 Uhr: Vortrag

Walter Schachermayer
Radu Ioan Boţ