

COE-Mass weekly seminar series

THE DST-NRF CENTRE OF EXCELLENCE IN MATHEMATICAL AND STATISTICAL SCIENCES (CoE-MaSS) PRESENTS A SEMINAR BY

Dr Michael Rogans

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"Conditional Expectation and Mixing in Riesz Spaces"

Friday, 16 August 2019 10h30-11h30 CoE-MaSS Seminar Room, 1st floor, MSB, Wits.

The study of stochastic processes in a measure-free setting has been facilitated in recent times through the abstraction of the underlying space of measurable functions as a Riesz space satisfying certain order properties. As an introduction to this growing field of research, this abstraction will be presented explicitly, after which the characterisation of conditional expectation operators in a Riesz space will be considered.



Finally, the notion of mixing will be discussed, in which results from the paper "W.-C. Kuo, M.J. Rogans, B.A. Watson, Mixing inequalities in Riesz spaces, J. Math. Anal. Appl., 456 (2017), 992-1004" will be presented.

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