

MATH 705, Seminar in Probability (39806R), Fall 2018.

Class meetings: F 9-11am, in KAP 427.

Information on this and linked pages changes frequently.

Organizer: [Sergey Lototsky](#).

Office: KAP 248D.

Phone: (213) 740-2389.

Office Hours: MWF 12:00-12:50pm.

Walk-ins and appointments at other time are welcome.

The objective this semester: To discuss current research projects and future plans of participating students.

Participating students: Julian Aronowitz, Keenan Hawekotte, Chukiat Phonsom, Austin Pollok, John Rahmani, Zimu Zhu.

What we did

Friday, August 24: Introduction and plans for the semester.

Friday, August 31: Chukiat's presentation on the stochastic Navier-Stokes equations.

Friday, September 7: Zimu's presentation on the principal-agent problem.

Friday, September 14: Julian's presentation on variational inference in Bayesian statistics.

Friday, September 21: John's presentation on cut-off phenomena for a random walk on the dihedral group.

Friday, September 28: Keenan's presentation on forward and inverse problems for a class of evolution equations.

Friday, October 5: Austin's presentation on Kelly's criterion.

Friday, October 12: John's presentation on cut-off and other features of the top-to-random shuffle.

Friday, October 19: Chukiat's presentation on stochastic integro-differential equations.

Friday, October 26: Austin's presentation on Levy processes.

Friday, November 2: Keenan's presentation on Bayesian approach to identification of a particular infinite-dimensional system.

Friday, November 9: Zimu's presentation on foundations of stochastic control.

Friday, November 16: John's presentation on the Burnside process and related Markov chains.

Friday, November 23: Thanksgiving break.

Friday, November 30: Julian's presentation on Stein's method.

