

UNIVERSITY OF CRETE
DEPARTMENTS OF MATHEMATICS AND APPLIED MATHEMATICS

ANALYSIS SEMINAR

10:00am, Wednesday, 26 February 2020
Room A-303

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Trigonometric polynomials and Gaussian stationary processes

We will discuss the relation between certain spectral properties of a Gaussian Stationary process (GSP) and the probability that this process remains positive over along interval. In particular we will be interested in GSP's whose spectral measure has a gap around zero, and in the use of trigonometric polynomials to obtain in this case, a sharp estimate on the above mentioned probability.

Based on joint works with Naomi Feldheim, Ohad Feldheim, Benjamin Jaye, and Fedor Nazarov.