



**Einladung
zum
Mathematischen Kolloquium**

Am Mittwoch, dem 31. Oktober 2018, um 16:30 Uhr im
Hörsaal des Mathematischen Instituts (Raum 203), Weyertal
86–90, 50931 Köln.

Es spricht

Prof. Dr. Fred Espen Benth
(Universität Oslo)

zum Thema

Polynomial processes in infinite dimensions

Abstract: Markov stochastic processes on R^d are called polynomial if they preserve polynomials (and their order) under conditional expectation. We extend the notion of polynomial process to Banach spaces, where we use multilinear forms as the natural concept for polynomials. We analyse various processes in these spaces, as well as Banach algebras where interesting distinctions between commutative and non-commutative cases appear. Futures contracts in finance and commodity markets are application areas for this theory.

Tee um 16 Uhr in der Bibliothek des Mathematischen Instituts.

Alle Interessenten sind herzlich eingeladen.

Die Dozenten der Mathematik