

Colloquium

Lévy's Linearly Correlated Systems Based on Space Noise

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時 間：104 年 11 月 4 日(三) 14：30

地 點：應用數學系多媒體教室（理 408 室）

摘 要：

The present work has been motivated by P. Lévy' s work and suggested by Si Si. Our work is in line with white noise analysis, in particular based on the space noise. We shall begin with linear functionals of the space noise $P'(\lambda)$ such that $X(u) = \int_0^u f(u, v)P'(v)dv$ with kernel function $f(u, v)$. We have established two areas of the space noise.