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Approximating integrals with respect to stationary probability measures

Friday 6 December 2019 11:00 (30 minutes)

From a dynamical approach, the problem of approximation of integrals with respect to stationary probability measures is analogue to the problem of approximation of integrals with respect to the Lebesgue measure studied by Jenkinson and Pollicott in ["A dynamical approach to accelerating numerical integration with equidistributed points."Proceedings of the Steklov Institute of Mathematics 256.1 (2007): 275-289]. In this talk, I will enunciate a theorem and give an algorithm that yields accelerated approximations of integrals with respect to stationary probability measures. Finally, I will explain how this result can be applied to estimate the Wasserstein distance between certain stationary probability measures. This is joint work with Natalia Jurga.

Presenter: CIPRIANO, Italo (UC)