



PONDICHERRY UNIVERSITY
DEPARTMENT OF STATISTICS

Ramanujan School of Mathematical Sciences

*All Students, Research Scholars and Faculty Members
are cordially invited for Expert Lecture Series Program*

On

Weak convergence and Central limit theorem

and

Random Walks and Markov Chains

Delivered By

Professor B. V. Rao

Adjunct Professor

Chennai Mathematical Institute, Chennai

Schedule and Venue of the Program:

Date	Time	Venue
February 4-5, 2019	02:15 pm -03:45 pm	Seminar Hall Dep. of Statistics, RSMS, PU
	Tea-Break	
	04:00 pm-05:30 pm	

Dr. Navin Chandra
(Co-ordinator)

Dr. P. Tirupathi Rao
(Convener and Head)

Day-1 (04-02-2019)

Weak convergence and Central limit theorem

ABSTRACT : We start with general introduction to limit theorems, understand Weak and Strong laws of large numbers. Then we discuss the concept of weak convergence. We conclude with a proof of the Lindbergh Central limit theorem.

Day-2 (05-02-2019)

Random Walks and Markov Chains

ABSTRACT : We start with a discussion of random walks and understand recurrence in one, two dimensions and transience in 3 dimensions. Then we discuss the general setup of Markov Chains, specialize to the finite state space and discuss stationary distribution. Finally, we see some applications. If time permits we shall have a brief introduction to martingales.