Stanford University
Departments of Mathematics and Statistics

Probability Seminar

4:15pm, Monday, January 30, 2012
Sequoia Hall Room 200
Cookies served at 3:45pm, 1st Floor Lounge.

Speaker: Persi Diaconis
Departments of Statistics and Mathematics,
Stanford University

Title: Who Needs Positivity?

Abstract:
Repeated convolution of probability measures leads to the central limit and other theo-
rems. Raising a stochastic matrix to a power leads to the Perron–Frobenious theorem. It
turns out that there are nice, similar theorems without positivity. These are of interest
in analyzing data smoothers (e.g., super-kernels) and in finite difference schemes. Many
mysteries remain.

This is joint work with Laurent Saloff-Coste.