

PROBABILITY SEMINAR

An Optimal Transport Approach to Ruelle Operator

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Abstract. In [1] Kloeckner proves a Ruelle-Perron-Frobrenius theorem for a quite general type of transfer operator, acting on potentials defined over a compact configuration space. In this seminar we will obtain a RPF Theorem for transfer operators acting over a class of potentials defined on standard Borel spaces (removing the requirement of compactness) by using optimal transport techniques [2], [3]. Also we present a Decay of Correlation result and limit theorems for Markov chain.

References

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