

$$S_t \circ c(h)(a_s)_{ti} c(s) + \mathfrak{S}_e m^i n(a_r)$$

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Coupling methods and probability metrics

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The coupling methods and their variants are now a powerful tool in several branches of mathematics. The name “coupling” is often used in probability theory, its variant, called “copulas”, may be more familiar for statisticians. In the modern PDEs, it is called “mass transport problem”.

In this popularizing talk, we introduce step by step the development of the coupling story, illustrate some applications through typical examples. As a sister subject of couplings, some related probability metrics are included.