Daniel Alpay

Title: Superoscillations, moment problems and and stochastic processes

Abstract:

We apply the theory of superoscillations to the trigonometric moment problem and to the theory of stationary second order stochastic processes and stationary-increment stochastic processes. We obtain in particular a new constructive solution of the prediction problem.
This is joint work with Fabrizio Colombo and Irene Sabadini.