

## STANFORD PROBABILITY SEMINAR

**Jonathan Mattingly**, Duke University

**Monday, 26 February 2007**

**4:15pm** (Refreshments at 4pm in the 1st Floor Lounge)

Sequoia Hall, Room 200

### **Ergodicity in infinite dimensions and the spread of randomness**

**Abstract.** I will talk about some recent results in the ergodic theory of stochastic partial differential equations. However, I will begin with a very general discussion of ergodic theorems for Markov process whose state space is infinite dimensional. I will give a version of Harris's ergodic result in the wasserstein metric (\*not\* total variation). I will then discuss some tools from Malliavin calculus used in proving the results.