Berlin Mathematical School

BMS Fridays Colloquium

Friday, 15 May 2009, 2:00 pm

Math Building, TU Berlin, MA 004
Straße des 17. Juni 136, 10787 Berlin

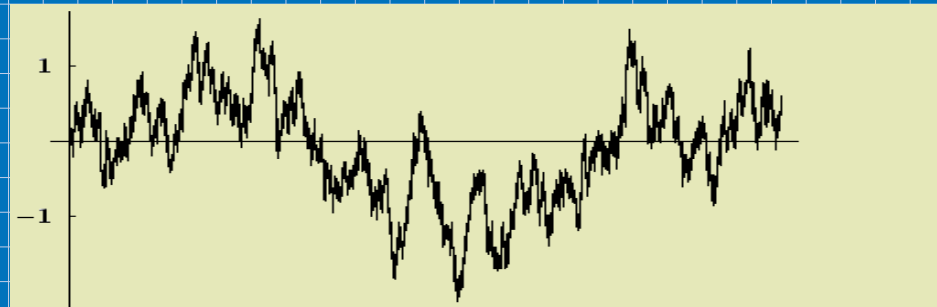...followed by dedication of the new BMS Lounge
at TU Berlin

Tea before the lecture starts at 1 pm
BMS Lounge, MA 209

Keith Ball (UC London):

"The second law of probability: entropy growth in the central limit theorem"

The talk will explain how a geometric principle led to a new viewpoint of information-theoretic entropy and the solution of a 50 year old problem: whether there is an analogue of the second law of thermodynamics for the central limit theorem of probability.

A typical path of the Ornstein-Uhlenbeck process