

## Lecture/exercises 1

*Monday, July 27, 2020 2:00 PM (1h 30m)*

Introduction to Stochastic Dynamics and Transition Operators

- Markov Property and Transition Kernels
- Perron-Frobenius and Koopman Operator
- Examples (ODEs, Brownian Motion)
- Stationarity, Reversibility

**Presenter:** NÜSKE, Feliks (Paderborn University)