Poster sessions

Section 12: Probability and Statistics

Poster number 349

On maximum of Gaussian fields indexed on smooth manifolds

Sinisa Stamatovic, Prirodno Matematicki Fakultet, Podgorica, Yugoslavia.

ABSTRACT_

A Gaussian field indexed on a finite-dimensional, smooth, compact manifold, with the mean attaining its maximum on a submanifold, is considered. Asymptotic behaviour of the tail is evaluated. The double sum method is applied.

Keywords: Gaussian fields, smooth manifolds, maximum tail distribution

Mathematics Subject Classification: 60G15, 60G60

Contact Address: sins@rc.pmf.cg.ac.yu