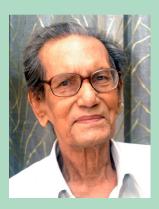# THE SECOND

JYOTIPRASAD MEDHI MEMORIAL ANNUAL LECTURE

3:30 PM, 07 SEPTEMBER, 2018

LECTURE HALL 4, IIT GUWAHATI

SPEAKER

Professor. B.V. Rao

Chennai Mathematical Institute

(Former Professor at Indian Statistical Institute, Kolkata)

Organized by

Department of Mathematics

IIT Guwahati, Guwahati - 781 039

Dr. Jyotiprasad Medhi (1925–2017) was undoubtedly the finest Mathematician and Statistician the north east region of the country has ever produced. We are glad to institute an annual lecture in the fond memory of the worldwide acclaimed scholar and writer.

About the talk:

The second *Jyotiprasad Medhi Memorial Annual Lecture* will be delivered by **Prof. B.V. Rao**, one of the most revered scholars and teachers of probability and statistics in India. Prof. Rao was closely acquainted with both Prof. Jyoti Medhi personally and his the research works.

Title: *BROWNIAN MOTION*

Abstract:

Jyotiprasad Medhi contributed, among other things, extensively to queueing models and Poisson processes. He did discuss, but briefly, stationary processes and Brownian Motion.

This lecture outlines a historical account of Brownian motion. We undertake journey, starting with `pollen particle motion' of Robert Brown to `stock price fluctuation' of Louis Bachelier to `molecular bombardment' interpretation of Albert Einstein to `mathematical` formulation' of Norbert Wiener to `Markov process' view of Andrei Kolmogorov to `random walk' view of Monroe Donsker to `heat equation with small potential' view of Richard Feynman to `stochastic calculus' of Kiyosi Ito. If time permits, we enter and explore flowers in this last mentioned garden.

The Department of Mathematics, IIT Guwahati, cordially invites you to the second *Jyotiprasad Medhi Memorial Annual Lecture.*

Subhamay Saha   N. Selvaraju
Coordinator   Head, Dept. of Mathematics