

DMV-Jahrestagung 2006



Minisymposium 6 - Positive definite functions and applications

M.G.Krein's extension problem of positive definite functions

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In the lecture a survey of the theory of extensions of positive definite functions (which M.G.Krein considered one of his most important contributions to analysis) and its applications to the inverse spectral problem and to the extrapolation problem of weakly stationary processes is given.