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Positivity and representing measures in the truncated moment problem

Abstract

Let K denote a nonempty closed subset of \mathbb{R}^n and let $\beta \equiv \beta^{(m)} = \{\beta_i\}_{i \in \mathbb{Z}^n_+, |i| \leq m}, \beta_0 > 0$, denote a real *n*-dimensional multisequence of finite degree *m*. The Truncated K-Moment Problem (TKMP) concerns the existence of a positive Borel measure μ , supported in K, such that

$$\beta_i = \int_{\mathbb{R}^n} x^i d\mu \qquad (i \in \mathbb{Z}^n_+, \ |i| \le m).$$

We describe a number of interrelated techniques for establishing the existence of such *K*-representing measures. We discuss *K*-representing measures arising from *K*-positivity or strict *K*-positivity of the Riesz functional L_{β} associated with β ; representing measures arising from extensions of moment matrices; Tchakaloff's Theorem and its generalizations and applications to TKMP; representing measures arising from a nonempty core variety.

Talk time: 07/22/2016 2:30PM— 7/22/2016 2:50PM Talk location: Cupples I Room 113

Special Session: Finite and infinite dimensional moment problems. Organized by M. Infusino, S. Kuhlmann, and T. Kuna.