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Einladung zum Oberseminar Stochastik

Am Dienstag, 19. Juni 2018, um **17:45 Uhr** im Seminarraum 314 des Mathematischen Instituts, Weyertal 86-90, 50931 Köln. Es spricht:

Lisa Hartung

(Courant Institute, NYU)

zum Thema

From 1 to 6: Variable speed Branching Brownian motion at the boundary

Abstract

Branching Brownian motion is a classical process in probability theory belonging to the class of 'Log-correlated random fields'. It is well known do to Bramson that the order of the maximum has a different logarithmic correction as the corresponding independent setting.

In this talk we look at a version of branching Brownian motion where we slightly vary the diffusion parameter in a way that we can smoothly interpolate between the logarithmic correction for independent random variables (1) and the logarithmic correction of BBM (3) and the logarithmic correction of 2-speed BBM with increasing variances (6).
We will see that the key to the above result is an understanding of the entropic repulsion experienced by an extremal particle. (joint work with A. Bovier)

Alle Interessenten sind herzlich eingeladen.