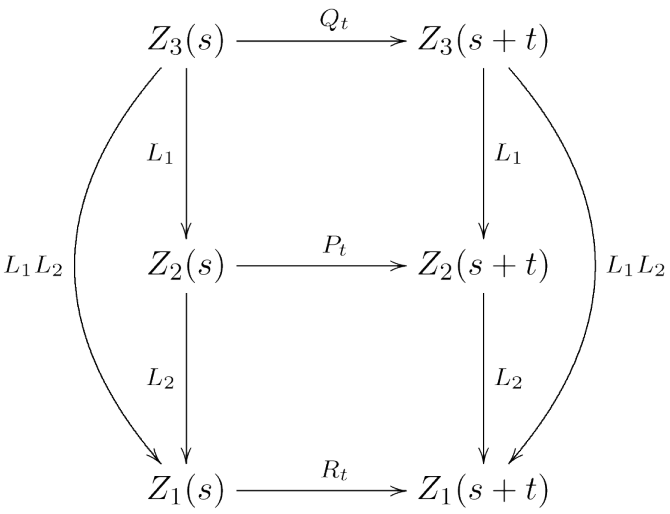
The Oliver Club

www.math.cornell.edu/~oliver/

Mykhaylo Shkolnikov, University of California at Berkeley

Intertwinings, Wave Equations, and Growth Models

We will discuss a general theory of intertwined diffusion processes of any dimension. Intertwined processes arise in many different contexts in probability theory, most notably in the study of random matrices, random polymers and path decompositions of Brownian motion. Recently, they turned out to be also closely related to hyperbolic partial differential equations, symmetric polynomials and the corresponding random growth models.



The talk will be devoted to these recent developments which also shed new light on some beautiful old examples of intertwinings. Based on joint works with Vadim Gorin and Soumik Pal.

Thursday, November 21, 2013
at 4:00 PM in 532 Malott Hall

Refreshments will be served at 3:30 PM in the Mathematics Department lounge (532 Malott Hall).