Probability Seminar

Title: Diffusions in random environment

Speaker: Guillaume Barraquand (ENS, Paris)

Date: Wed 23rd October 2019 at 2:00PM

Location: Seminar Room SCN 1.25

Abstract: We will consider the effect of adding a space-time white noise drift to a collection of independent Brownian motions. Using an integrable discretization of the model, a random walk in Beta distributed random environment, we will see that the extreme value behavior for these diffusions/random walks is governed by the Kardar-Parisi-Zhang universality class instead of classical extreme value theory. This talk is based on joint works with Ivan Corwin and Mark Rychnovsky.

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