

Probability Seminar

Title:	Self-intersection local times of random fields in stochastic flows
Speaker:	Olga Izyumtseva (UCD)
Date:	Wed 14th October 2020 at 3:00PM
Location:	Online

Abstract: The present talk is devoted to the transformations of Gaussian field by a stochastic flow on the plane. A stochastic flow is a solution to the equation with interaction. Coefficients of the equation depend on the occupation measure of the field. We consider nonsmooth Gaussian field which has self-intersection local times of any multiplicity. In the talk we prove the existence of self-intersection local times for the transformed field and study its asymptotics.

Zoom link: https://ucd-ie.zoom.us/j/82728944198?pwd=ejBvdXY1Q29pTGtNcDMzak5xRFFtZz09

Meeting ID: 827 2894 4198 Passcode: 578852