



Probability Seminar

Title: Intermittency of local times and geometry of mass distribution in stochastic flow

Speaker: Andrey Dorogovtsev (Kiev)

Date: Wed 7th April 2021 at 3:00PM

Location: Online

Abstract: In this talk we consider motion of the random curve in the space. For description of such motion we use the stochastic differential equation with interaction. Such equation allows to take into account the action of external forces on the parts of the curve and interaction between them. The main question is the changing of the complexity of the curve with time. For nonsmooth random curves like a trajectory of Brownian motion we consider possibility to contain an ordered polygonal line with the long edges and big number of vertices. In these cases the visitation measure for certain images of the curve approximates discrete measures. This can serve as an explanation of the intermittency of its density.

Zoom Link: <https://ucd-ie.zoom.us/j/83491228915?pwd=WWV3ZkNGNzVXdGxLRlR0dkdMYUtMZz0>

Meeting ID: 834 9122 8915 Passcode: 698437