Probability Seminar

Title: Two-layer Whittaker processes

Speaker: Guillaume Barraquand (École normale supérieure)

Date: Wed 27th November 2024 at 2:00PM

Location: E0.32 (beside Pi restaurant)

Abstract: I will present a method, based on joint work with I. Corwin and Z. Yang, that allows to characterize the stationary measure of various Markov processes on bounded domains. In particular, we will see how the construction works for the log-gamma polymer model in a strip. A key role is played by a certain class of Gibbs measures, which we call two-layer Whittaker processes. To illustrate the versatility of the method, I will report on current work with Z. Ouyang showing how the methods adapts nicely to a generalization of the log-gamma polymer model, introduced by J. Arista, E. Bisi and N. O'Connell, where the noise is given by inverse Wishart random matrices.