



Mathematics and CS Seminar

Thick points of random walk and multiplicative chaos

Antoine Jego (Universität Wien)

Host: M. Beiglboeck, N. Berestycki, L. Erdoes, J. Maas

The study of thick points of planar random walk, that is points where the walk goes back unusually often, goes back to a famous paper of Erdos and Taylor in 1960. This talk will be dedicated to recent progress on this topic. I will in particular discuss the scaling limit of the set of thick points, considerably refining estimates of Dembo, Peres, Rosen and Zeitouni. This scaling limit is described by a random measure which is the analogue of Gaussian multiplicative chaos measures for the local times of planar Brownian motion. I will discuss the construction of this new object and some of its properties. Finally, I will explain a characterisation of this random measure which is a key step in the proof of the above scaling limit.

Tuesday, December 10, 2019 04:30pm - 05:30pm

IST Austria Campus SR 14, 2 OG., OMP 1, University of Vienna



This invitation is valid as a ticket for the IST Shuttle from and to Heiligenstadt Station. Please find a schedule of the IST Shuttle on our webpage: <https://ist.ac.at/en/campus/how-to-get-here/> The IST Shuttle bus is marked IST Shuttle (#142) and has the Institute Logo printed on the side.