

Graduate Seminar – Ferrari

Topics:

#	Pages	Dates	Topic
1	~17-25	31.10.19	SDE and generator of Bessel processes; Relation with absorbing and reflecting BM
2	~25-31	07.11.19	Critical dimension; Bessel flow
3	~57-61	14.11.19	Dyson's model and relation with eigenvalue's process
4	~62-65	05.12.19	Dyson's model from general initial conditions
5	~66-68	12.12.19	Dyson's model from noncolliding Brownian motions
6	~72-82	09.01.20	Determinantal martingale representation (part of it: not all proofs!); One and two point correlation functions: present results
7	~82-88	16.01.20	Determinantal correlations for Dyson's model; Dyson's model with drifts (evtl.)
8	~93-98	23.01.20	Scaling limits of Dyson's model