

Brownian motion and Segal-Bargmann-Hall transform on the linear group in large dimension

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Abstract. The talk will address two topics related to the work of Philippe Biane from the late 1990s: the convergence of the noncommutative distribution of the Brownian motion on the linear group to its free version, and the convergence of the Segal-Bargmann-Hall transform on the unitary group to its free version, as the dimension tends to infinity. The techniques rely on the identification of the Laplace operators at the limit.