Hopf fibrations and stochastic areas

Fabrice Baudoin (University of Connecticut)

Time Monday, Dec 5, 2016 at 17:00 Place Campus Kirchberg, room B23

We define and study stochastic area processes associated with Brownian motions on the complex symmetric spaces \mathbb{CP}^n and \mathbb{CH}^n . The characteristic functions of those processes are computed and limit theorems are obtained. For \mathbb{CP}^n the geometry of the Hopf fibration plays a central role, whereas for \mathbb{CH}^n it is the anti-de Sitter fibration. This is a joint work with Jing Wang (UIUC).