$\mathbf{T}_{\text{EMPLE}} \; \mathbf{U}_{\text{NIVERSITY}} \; \mathbf{M}_{\text{ATHEMATICS}} \; \mathbf{C}_{\text{OLLOQUIUM}}$

Ivan Corwin

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will speak on

Beyond the Gaussian universality class

ABSTRACT: The Gaussian central limit theorem says that for a wide class of stochastic systems, the bell curve (Gaussian distribution) describes the statistics for random fluctuations of important observables. In this talk I will look beyond this class of systems to a collection of probabilistic models which include random growth models, polymers, particle systems, matrices and stochastic PDEs, as well as certain asymptotic problems in combinatorics and representation theory. I will explain in what ways these different examples all fall into a single new (Kardar-Parisi-Zhang) universality class with a much richer mathematical structure than that of the Gaussian. This talk is expository and meant for a wide audience without any particular background in these areas.

> Monday, March 16, 2015 Lecture at 4:00 pm Coffee, tea, and refreshments from 3:40 pm Room 617, Wachman Hall Department of Mathematics