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Marking and conditioning of determinantal point processes

Tuesday, May 24, 2022 11:30 AM (45 minutes)

The Its-Izergin-Korepin-Slavnov procedure is a method that allows to express Fredholm determinants of integrable kernel operators in terms of Riemann-Hilbert method, and hence paves the road for asymptotic analysis and for the study of underlying integrable systems. I will explain that this procedure allows more generally to characterize the correlation kernels of certain conditional determinantal point processes. I will show how these conditional ensembles are connected with a remarkable rigidity result, with tail distributions of the KPZ equation, and with integrable PDEs. The talk will be based on joint work with Gabriel Glesner.

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