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Abstract

Random Systems

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Some random operator dynamics

Joint with Thomas Gérard and Christophe Sabot

Matsumoto and Yor studied the dynamics of exponential of drifted Brownian motions, in particular, they discovered an opposite drift phenomenon: when conditioned on some element of the tail sigma algebra of the process, the drift sign is flipped. We start by recalling this theorem, then we present a random matrix version discussed in a paper of Rider and Vlako, then a similar theorem in terms of random Schrödinger operator, which is related to the susy hyperbolic sigma model.