



Institut für Mathematik

# Seminar zur Stochastik

Donnerstag, 22. Juni 2023  
15 Uhr s.t.  
SR 025 August-Bebel-Str. 4

**Herr Prof. Dr. Martin Kolb**  
(Universität Paderborn)

## ***“Brownian Entropic Repulsion: A tale told via concrete examples”***

**Abstract:** We explain and review the effect of entropic repulsion in concrete examples involving only one-dimensional Brownian motion and elementary functionals of Brownian motion such as the local time and the time spent outside an interval. Brownian entropic repulsion is best described by conditioning Brownian motion on rare events and then by analyzing the behaviour of the conditioned process. It will turn out, that usually the conditioned process satisfies stricter conditions than required. This effect is often referred to as entropic repulsion.

**Alle Interessierte sind herzlich eingeladen**