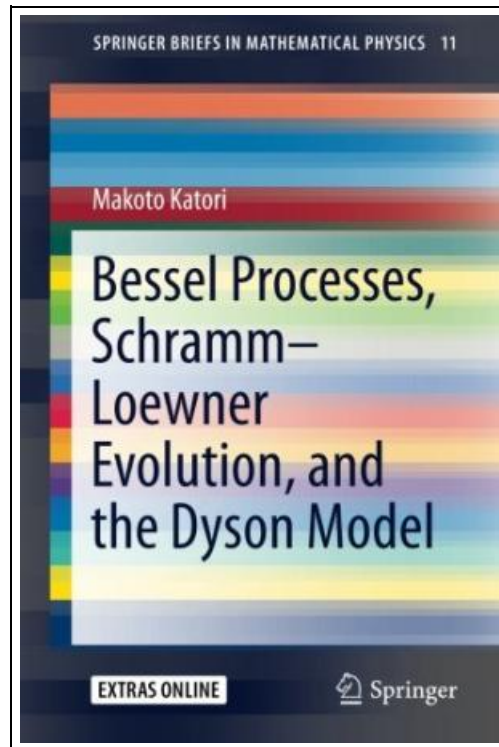


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Springer Verlag, Singapore, Singapore, 2016. Paperback. Condition: New. 1st ed. 2016. Language: English . Brand New Book. The purpose of this book is to introduce two recent topics in mathematical physics and probability theory: the Schramm-Loewner evolution (SLE) and interacting particle systems related to random matrix theory. A typical example of the latter systems is Dyson's Brownian motion (BM) model. The SLE and Dyson's BM model may be considered as children of the Bessel process with parameter D , $BES(D)$, and the SLE and Dyson's BM model as grandchildren of BM. In Chap. 1 the parenthood of BM in diffusion processes is clarified and $BES(D)$ is defined for any $D \hat{=} 1$. Dependence of the $BES(D)$ path on its initial value is represented by the Bessel flow. In Chap. 2 SLE is introduced as a complexification of $BES(D)$. Rich mathematics and physics involved in SLE are due to the nontrivial dependence of the Bessel flow on D . From a result for the Bessel flow, Cardy's formula in Carleson's form is derived for SLE. In Chap. 3 Dyson's BM model with parameter ss is introduced as a multivariate extension of $BES(D)$ with the relation $D = ss + 1$. The book concentrates on the case where $ss = 2$ and calls this case simply the Dyson model. The Dyson model inherits the two aspects of $BES(3)$; hence it has very strong solvability. That is, the process is proved to be determinantal in the sense that all spatio-temporal correlation functions are given by determinants, and all of them are controlled by a single function called the correlation kernel. From the determinantal structure of the Dyson model, the Tracy-Widom distribution is derived.

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