



Analysis Seminar

A note on the planar Skorokhod embedding problem

By

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Abstract: If μ is a distribution, is there a planar domain U for which the real part of a stopped planar Brownian motion upon exiting U has the distribution μ ? The problem is often called the *planar Skorokhod embedding problem*. We show the problem is solvable (under some requirements) as well as a uniqueness criterion of the domain.

Date: Tuesday, October 6, 2020

Time: 15:00-16:00 (GMT+3)

Place: ZOOM