

Pitman's theorem and the quantum group SL_2 in infinite curvature

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Pitman's theorem states that a Brownian motion minus twice its current minimum is a Markov process. We will consider two a priori distinct approaches to this theorem: Biane's approach, using a non-commutative walk on the quantum group SL_2 in the crystal regime " $q=0$ ", and Bougerol-Jeulin's approach, using Brownian motion on the hyperbolic space with infinite curvature. A unified version of these two approaches will be given via a presentation of the quantum group isolating a curvature parameter and the Planck's constant. Work in collaboration with R. Chhaibi.

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