

2nd Talk : A counter-example to the Cantelli conjecture

jeudi 4 juillet 2019 14:00 (50 minutes)

Take two Gaussian independent random variables X and Y , both $N(0,1)$.

The Cantelli conjecture addresses non-linear combinations of the form

$Z = X + f(X) * Y$, where f is a non-negative function. It states that if Z is Gaussian,

f should be constant almost everywhere.

In a joint work with Aline Kurtzmann, we have constructed a (measurable) counter-example to this conjecture, with a construction that uses a « Brownian » variation of a transport.

This construction will be the subject of my talk.

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