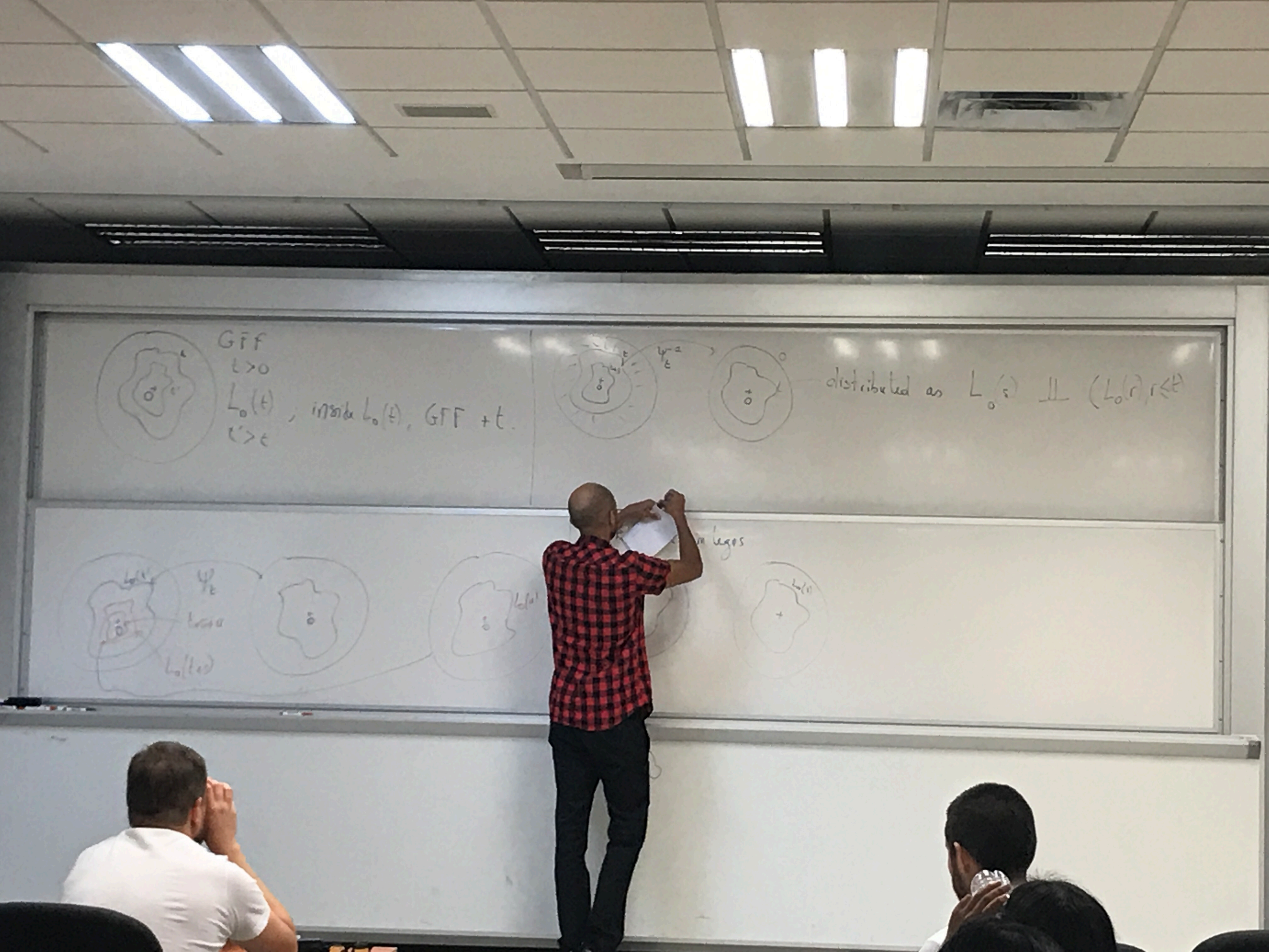
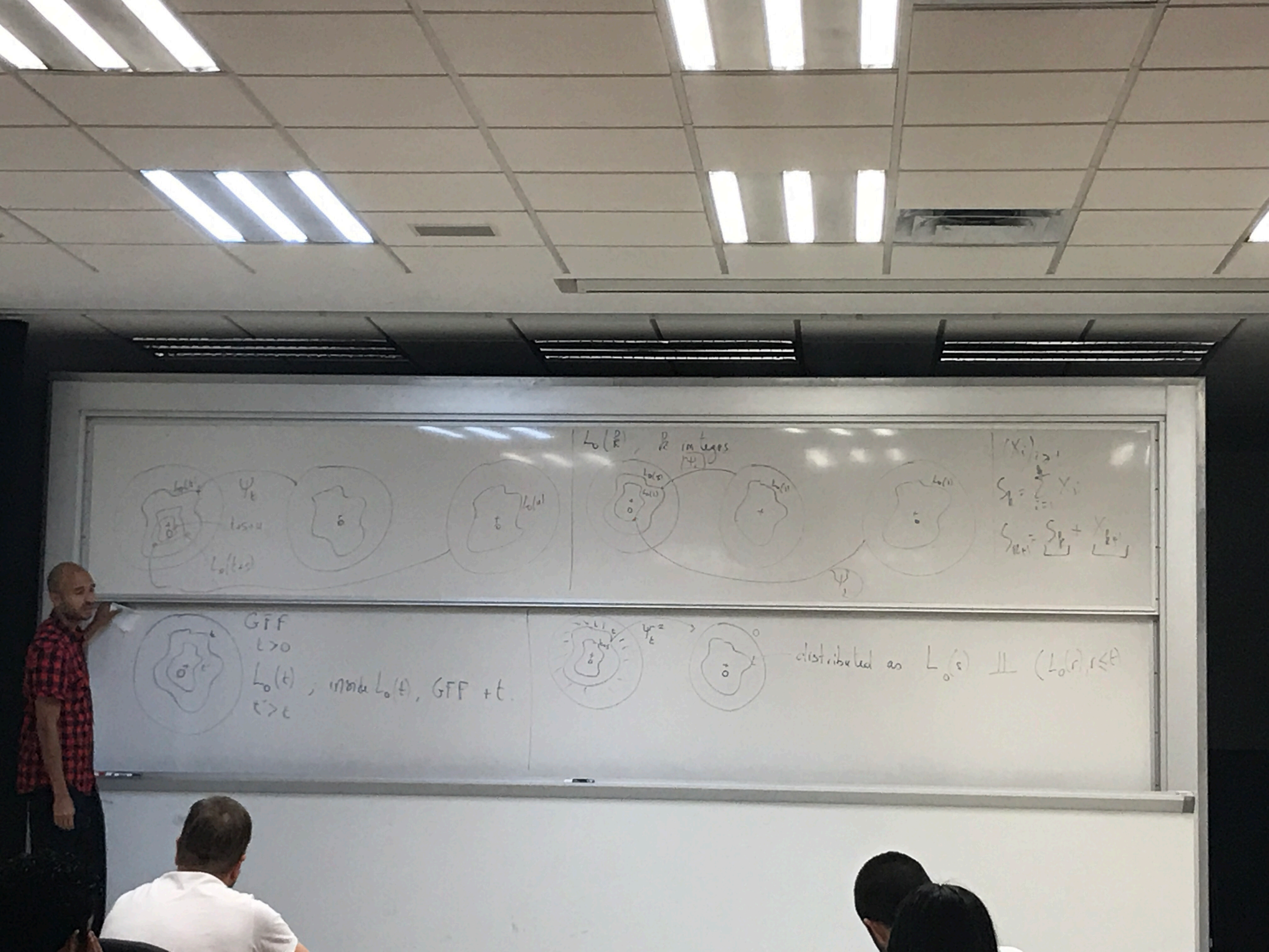
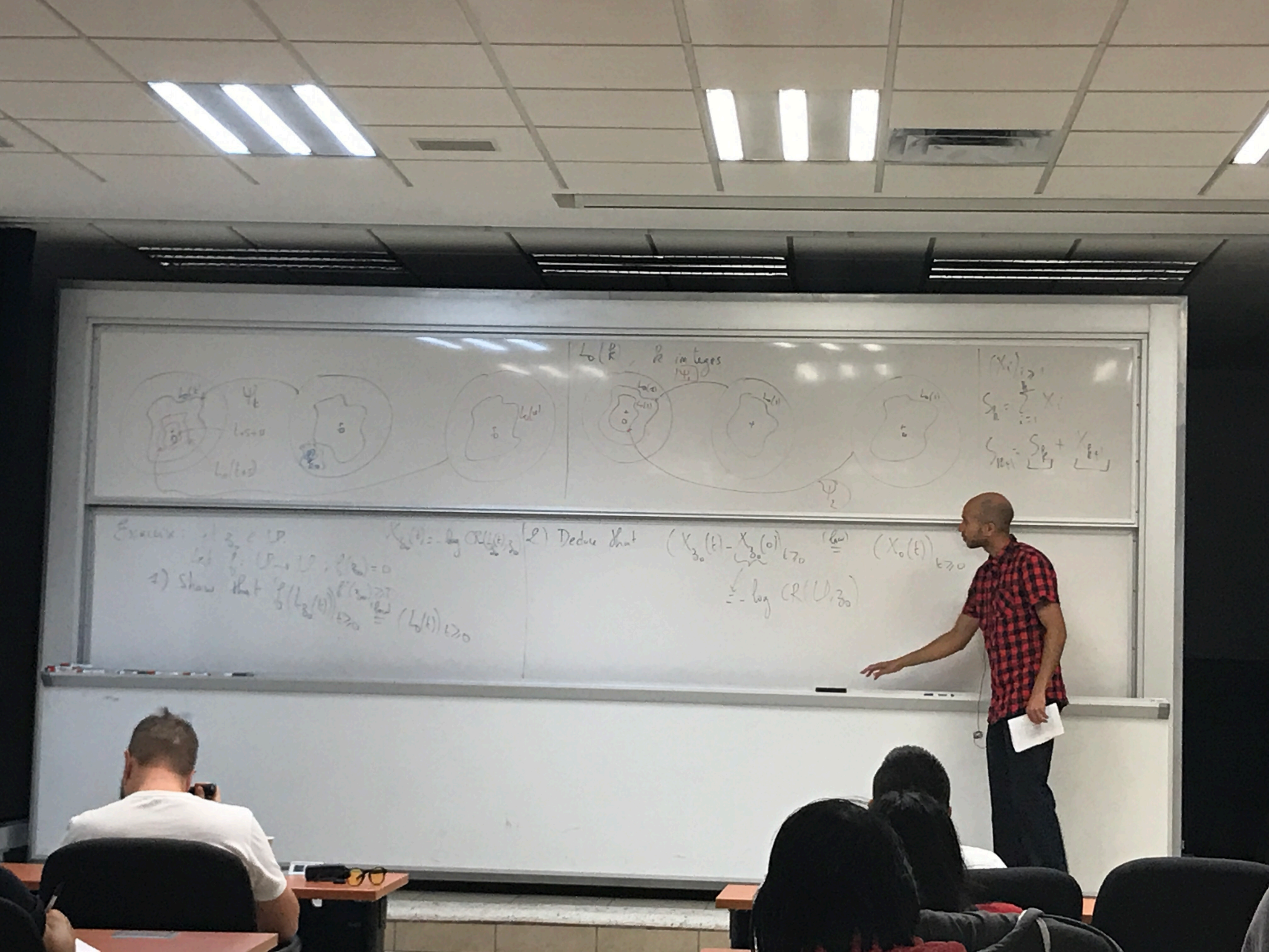
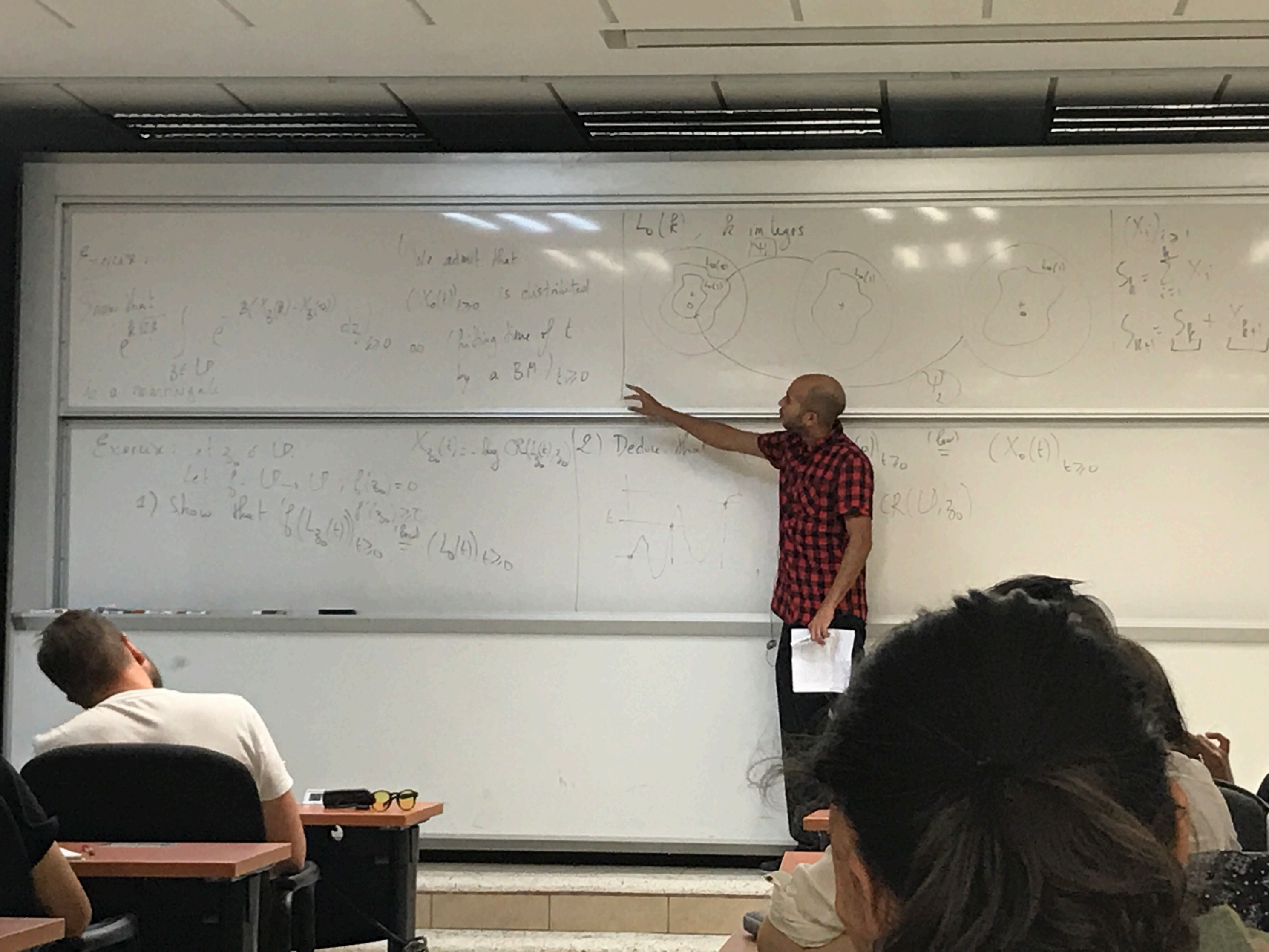

GFF
t>0
L0(t)
, inside L0(t), GFF + t.
t'>t
distributed as



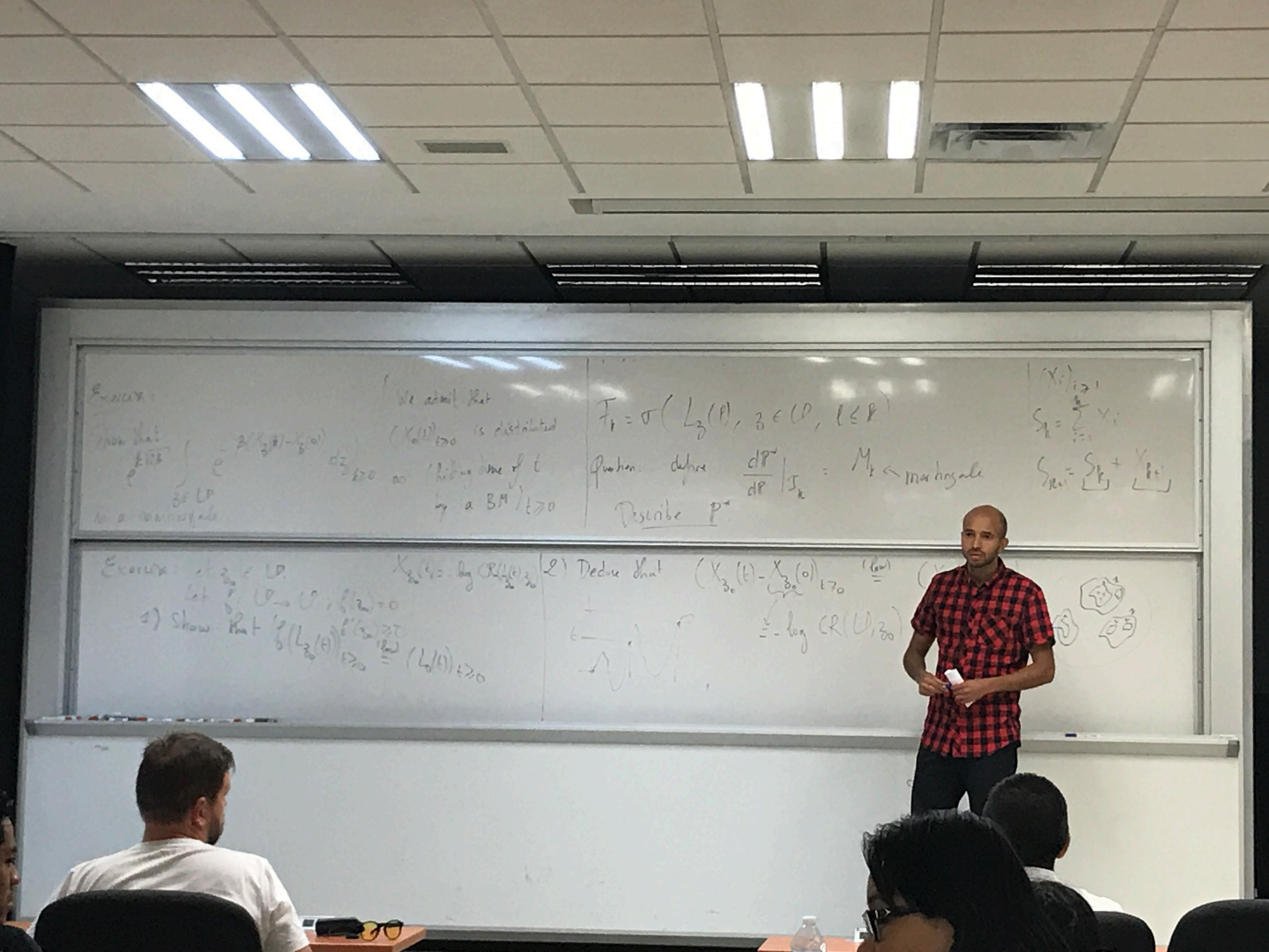
GFF
t > 0
L0(t) , inside L0(t), GFF + t.
t' > t
distributed as L0(s) ⊥⊥ (L0(r), r ≤ t)
L0(D/K), D/K integers
(Xi)i≥1
Sk = Σ Xi
Sk+1 = Sk + Xk+1



Exercise:
Let f: D → D, f(z0) = 0
1) Show that
2) Deduce that
Lo(p/k), k integer



Exercice :
Show that
is a martingale
We admit that
is distributed
hitting time of t
by a BM
k integers
Exercice :
1) Show that
2) Deduce that


Show that
is a martingale
We admit that
is distributed
by a BM
Question: define
martingale
Describe
Exercise:
1) Show that
2) Deduce that