

Distribution of the maximal height of N non-intersecting Bessel paths

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Abstract: Consider N non-intersecting Bessel paths start at a positive position $x = a > 0$ when time $t = 0$ and end at the origin $x = 0$ when time $t = 1$. Using the Karlin–McGregor formula and the Schur function expansion of the corresponding determinants, we derive the exact distribution function for the maximal height of the outermost path, which is given in terms of Hankel determinants of the multiple orthogonal polynomials.