



The University of Chicago  
Department of Statistics  
Seminars for Second Year PhD Students

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**“Windings of Planar Brownian Motion and Random Walks”**

**TUESDAY March 7, 2006 at 4:15 pm**  
**110 Eckhart Hall, 5734 S. University Avenue**

**ABSTRACT**

This talk focuses on asymptotic distributions of windings of planar Brownian motion and random walks. Connections and comparisons between Spitzer’s theorem, result on the joint law of windings of Brownian motion (Pitman & Yor 1986), and result on the windings of random walks (Belisle 1989) are presented. Simulation results are shown for illustration.