

# Contents

Preface	ix
Some discrete processes	1
0.1. Simple random walk	1
0.2. Loop-erased random walk	3
0.3. Self-avoiding walk	5
0.4. Infinitely growing self-avoiding walk	7
0.5. Percolation exploration process	7
Chapter 1. Stochastic calculus	11
1.1. Definition	11
1.2. Integration with respect to Brownian motion	12
1.3. Itô's formula	17
1.4. Several Brownian motions	18
1.5. Integration with respect to semimartingales	19
1.6. Itô's formula for semimartingales	20
1.7. Time changes of martingales	22
1.8. Examples	22
1.9. Girsanov's transformation	23
1.10. Bessel processes	25
1.11. Diffusions on an interval	30
1.12. A Feynman-Kac formula	39
1.13. Modulus of continuity	39
Chapter 2. Complex Brownian motion	43
2.1. Review of complex analysis	43
2.2. Conformal invariance of Brownian motion	45
2.3. Harmonic functions	46
2.4. Green's function	52
Chapter 3. Conformal mappings	57
3.1. Simply connected domains	57
3.2. Univalent functions	60
3.3. Capacity	66
3.4. Half-plane capacity	69
3.5. Transformations on $\mathbb{D}$	76
3.6. Carathéodory convergence	78
3.7. Extremal distance	80
3.8. Beurling estimate and applications	84
3.9. Conformal annuli	88

Chapter 4. Loewner differential equation	91
4.1. Chordal Loewner equation	91
4.2. Radial Loewner equation	97
4.3. Whole-plane Loewner equation	100
4.4. Chains generated by curves	104
4.5. Distance to the curve	108
4.6. Perturbation by conformal maps	109
4.7. Convergence of Loewner chains	114
Chapter 5. Brownian measures on paths	119
5.1. Measures on spaces of curves	119
5.2. Brownian measures on $\mathcal{K}$	123
5.3. $\mathbb{H}$ -excursions	130
5.4. One-dimensional excursion measure	135
5.5. Boundary bubbles	137
5.6. Loop measure	141
5.7. Brownian loop soup	144
Chapter 6. Schramm-Loewner evolution	147
6.1. Chordal $SLE$	147
6.2. Phases	150
6.3. The locality property for $\kappa = 6$	152
6.4. The restriction property for $\kappa = 8/3$	153
6.5. Radial $SLE$	156
6.6. Whole-plane $SLE_\kappa$	162
6.7. Cardy's formula	163
6.8. $SLE_6$ in an equilateral triangle	167
6.9. Derivative estimates	169
6.10. Crossing exponent for $SLE_6$	171
6.11. Derivative estimates, radial case	174
Chapter 7. More results about $SLE$	177
7.1. Introduction	177
7.2. The existence of the path	181
7.3. Hölder continuity	182
7.4. Dimension of the path	183
Chapter 8. Brownian intersection exponent	187
8.1. Dimension of exceptional sets	187
8.2. Subadditivity	190
8.3. Half-plane or rectangle exponent	191
8.4. Whole-plane or annulus exponent	200
Chapter 9. Restriction measures	205
9.1. Unbounded hulls in $\mathbb{H}$	205
9.2. Right-restriction measures	209
9.3. The boundary of restriction hulls	211
9.4. Constructing restriction measures	213
Appendix A. Hausdorff dimension	217

A.1. Definition	217
A.2. Dimension of Brownian paths	220
A.3. Dimension of random “Cantor sets” in $[0, 1]$	221
Appendix B. Hypergeometric functions	229
B.1. The case $\alpha = 2/3, \beta = 1/3, \gamma = 4/3$	230
B.2. Confluent hypergeometric functions	230
B.3. Another equation	231
Appendix C. Reflecting Brownian motion	233
Appendix. Bibliography	237
Index	240
Index of symbols	242