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A probabilist's guide to the Hermite polynomials

The Hermite polynomials are intimately connected to Dyson's Brownian motion and other important stochastic processes. In this talk, I will showcase a Gaussian expectation formula for the Hermite polynomials that allows one to easily derive limit theorems for some of these processes and other useful results. Based on this joint work with Janosch Ortmann https://arxiv.org/abs/2508.13910