

# Isao SAUZEDDE

University of Warwick

✉ +33668963035

[perso.ens-lyon.fr/isao.sauzedde/](http://perso.ens-lyon.fr/isao.sauzedde/)



**Fields** : Probability, Mathematical Physics.

**Main subject** : Windings of planar Brownian Motions and their application to Euclidean Quantum field theory

## Positions

- 2022- **Research fellow**, University of Warwick, with Aleksandar Mijatovic, financed by the EPSRC grant *Anomalous diffusion via self-interaction and reflection*
- 2021-2022 **Postdoctoral Research Associate in Mathematical Physics**, Oxford university, with Jon Keating, financed by the ERC grant *Log correlations and random matrices*
- 2018-2021 **PhD**, LPSM - Sorbonne Université, financed by the École Normale Supérieure de Lyon
- 2014 - 2018 **Élève de l'ENS**, École Normale Supérieure de Lyon  
(Employed as a civil servant during education)

## Long term visit

- 2025 **Junior Research Fellow of the Erwin Schrödinger Institute**, University of Vienna, for a two months period
- 2024 **Semester Stochastic systems for anomalous diffusion**, Isaac Newton institute, Cambridge, for a three months period
- 2023 **Visited Nathnaël Berestycki**, University of Vienna, for a two months period, to work on a joint paper in progress

## Publications

- 2024 (With P. Perruchaud) **Loop soup representation of zeta-regularised determinants and equivariant Symanzik identities**, To appear in Annals of probability. ArXiv : [2402.00767](https://arxiv.org/abs/2402.00767),
- 2024 **Homotopy and holonomy of the planar Brownian motion in a Poisson punctured plane**, Communications in Mathematical Physics
- 2022 (With J. Forkel) **Convergence of the logarithm of the characteristic polynomial of unitary Brownian motion in Sobolev space** , Journal of Physics A : Mathematical and Theoretical
- 2021 **Lévy area without approximations**, Annales de l'Institut Henri Poincaré (B), ArXiv : [2101.03992](https://arxiv.org/abs/2101.03992)
- 2021 **Planar Brownian motion winds evenly along its trajectory**, ALEA (Latin American Journal of Probability and Mathematical Statistics),

---

## Preprints

- 2024 (With A. Mijatovic and A. Wade) Central limit theorem for superdiffusive reflected Brownian motion , ArXiv : [2412.14267](#)
- 2024 Renormalised Amperean area of Brownian motions and Symanzik representation of the 2D abelian Yang-Mills-Higgs field, ArXiv : [2412.16781](#)
- 2023 Brownian windings, Stochastic Green's formula and inhomogeneous magnetic impurities, ArXiv : [2301.00551](#)
- 2021 Winding and intersection of Brownian motions, ArXiv : [2112.01645](#)
- 2021 Integration and stochastic integration in Gaussian multiplicative chaos, ArXiv : [2105.01232](#)

---

## Seminars

- 2025 TBA, University of Durham
- 2024 Central limit theorem for superdiffusive processes, Isaac Newton institute, Cambridge
- 2024 Geometric formulas and Amperean area for planar Brownian loops, University of Warwick
- 2024 Décomposition du mouvement brownien plan, Séminaire de probabilités et statistique, Université d'Angers
- 2023 Stochastic formulas for determinants of Laplacians, Vienna Probability Seminar, Wien Universität
- 2023 Twisted Gaussian free Fields, stochastic Yang-Mills Fields and Brownian windings, Statistical Mechanics seminar, Warwick University
- 2023 Impuretés magnétiques inhomogènes, enlacements browniens et SLE(2), Séminaire du LPTMS, Université d'Orsay
- 2022 Unitary Brownian motion, 2D log-correlated fields and loop soups , Random matrix seminar, University of Oxford
- 2022 Brownian winding, Green's formula, and Cauchy rough path, Probability and statistics Seminar, University of Luxembourg
- 2022 Brownian winding and magnetic impurities, Probability Seminar, University of Sussex
- 2021 Brownian winding, Oxford Stochastic analysis and mathematical finance Seminar
- 2020 Covariant Young integration, LPSM, Séminaire des thésards
- 2019 Geometric aspects of the rough paths theory, LPSM, Reading group on rough path theory
- 2019 Windings of Brownian motion, LPSM, Séminaire des thésards
- 2019 Enlacement des courbes browniennes, Université de Rennes, Séminaire Gaussbusters
- 2018 Quantum Gaussian processes, LPSM, Reading group on non-commutative rough paths

## Conferences

- 2023 **Some conjectures related to the stochastic quantization of Yang–Mills theory coupled with matter**, Sussex, Workshop on Random matrix theory in Probability and Mathematical Physics
- 2023 **Brownian motion drifted by random vector Fields**, Lisbon, 43rd Conference on Stochastic Processes and their Applications
- 2023 **CLT for reflecting Brownian motion in generalized parabolic domains**, Roscoff, 40 years of reflected Brownian motion and related topics
- 2022 **Magnetic impurities and a random rough path extension for the Brownian motion**, Berlin, 15th Oxford-Berlin Young researchers meeting on applied stochastic analysis
- 2021 **Unitary matrices under a Brownian dynamics at equilibrium**, (Online), XVII Brunel-Bielefeld workshop on random matrix theory and applications
- 2021 **Lévy area without approximation**, (Online), 14th Oxford-Berlin Young researchers meeting on applied stochastic analysis

## Teaching

- 2022 **Supervised summer project**
- 2021 **Functional analysis**, Bachelor 3rd year, 36h, Sorbonne Université
- 2020 **Algorithmic (replacement)**, Master 1st year, 6h, Sorbonne Université  
**Topology and differential calculus**, Bachelor 2nd year, 72h, Sorbonne Université
- 2019 **Linear algebra**, Bachelor 2nd year, 36h, Sorbonne Université  
**Series, integrals, and ODE**, Bachelor 2nd year, 36h, Sorbonne Université
- 2015-2019 **Oral examinator (voluntary work)**, Bachelor 2nd year, 6 days, Lycée Blaise Pascal, Clermont-Ferrand

## Education

- 2018-2021 **PhD**, supervised by T. Lévy
- 2017 **Master's degree in probability and random models**, UPMC, Paris
- 2015 **BSc in Computer Science**, ENS de Lyon  
**BSc in Mathematics**, Université Lyon 1
- 2014-2018 **Élève normalien**, ENS de Lyon

## Internships

- 2017 - 2018 **On knot theory and Chern-Simons theory**, UPMC, supervised by Thierry Lévy
- 2017 **On the stochastic proof of the Chern-Gauss-Bonnet theorem**, UPMC, supervised by Thierry Lévy
- 2016 **Brownian motion on Riemannian manifolds**, Université de Rennes, supervised by Jürgen Angst