

Loewner energy via renormalization of Brownian loop measure

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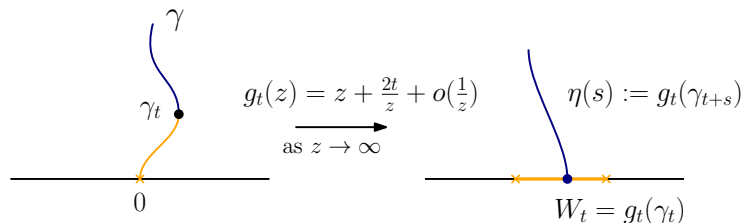
- 1 **Introduction**
- 2 SLE and Loewner energy
- 3 Zeta-regularized determinants
- 4 Brownian loop measure
- 5 What's next?

- **Loewner energy** is a non-negative quantity associated to chords in (D, a, b) or Jordan curves (simple loops) in $\hat{\mathbb{C}} = \mathbb{C} \cup \{\infty\}$, that measures the deviation of the chord from being the hyperbolic geodesic, or the loop from being round.
- It was introduced to describe the large deviation behavior of chordal SLE_κ as $\kappa \rightarrow 0$. SLEs are the random fractal non self-intersecting curves introduced by Oded Schramm in 1999, which successfully describe the scaling limit of interfaces in many statistical mechanics lattice models.
- This talk: we show an identity of the loop Loewner energy with a certain **Brownian loop measure**.

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Chordal Loewner chains

Let γ be a simple chord in \mathbb{H} from 0 to ∞ . For $t \geq 0$, g_t is the conformal map $\mathbb{H} \setminus \gamma[0, t] \rightarrow \mathbb{H}$:



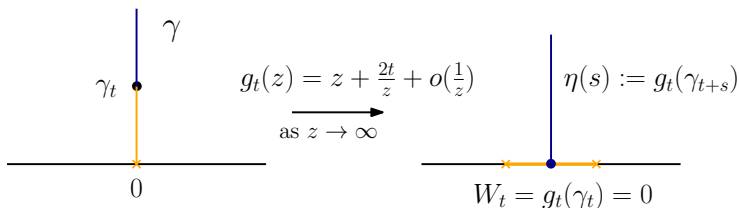
- γ is **capacity-parametrized** by $[0, \infty)$, i.e. “size of $\gamma[0, t]$ seen from ∞ ” = t .
- $W : \mathbb{R}_+ \rightarrow \mathbb{R}$ is called the **driving function** of γ .
- $W_0 = 0$.
- W is continuous.
- **Additivity:** the driving function of $\eta - W_t$ is $s \mapsto W(t + s) - W(t)$.
- **Scaling:** the driving function of $c\gamma$ is $t \mapsto cW(c^{-2}t)$.
- One can recover the curve γ from W using Loewner’s differential equation.
- We say that γ is the **chordal Loewner chain** generated by W .

Chordal Loewner chain

- When the curve is driven by $W = \sqrt{\kappa}B$ where B is 1-d Brownian motion, the curve generated is the **Schramm-Loewner Evolution of parameter κ** (SLE_{κ}).
- In other domain (D, a, b) , SLE is defined via a conformal transform $(\mathbb{H}, 0, \infty) \rightarrow (D, a, b)$.

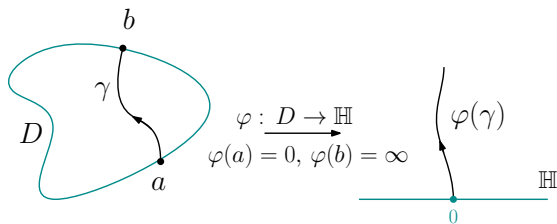
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- In other domain (D, a, b) , SLE is defined via a conformal transform $(\mathbb{H}, 0, \infty) \rightarrow (D, a, b)$.
- If $W \equiv 0$, then $\gamma = i\mathbb{R}_+$.



The chordal Loewner energy

$D \subset \mathbb{C}$ a simply connected domain, a, b are two boundary points of D .



Definition: Loewner energy

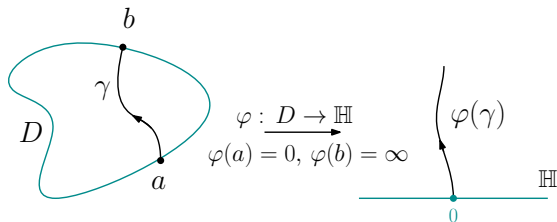
We define the **Loewner energy of a simple chord γ in (D, a, b)** to be

$$I_{D,a,b}(\gamma) := I_{\mathbb{H},0,\infty}(\varphi(\gamma)) := I(W) := \frac{1}{2} \int_0^\infty W'(t)^2 dt$$

where W is the driving function of $\varphi(\gamma)$ if W is absolutely continuous, otherwise the energy is defined to be ∞ .

The chordal Loewner energy

$D \subset \mathbb{C}$ a simply connected domain, a, b are two boundary points of D .



- The Loewner energy is well-defined in (D, a, b) since for $c > 0$,

$$I_{\mathbb{H}, 0, \infty}(\gamma) = I_{\mathbb{H}, 0, \infty}(c\gamma).$$

- $I_{D, a, b}(\gamma) = 0$ iff γ is the hyperbolic geodesic connecting a and b .
- $I_{D, a, b}(\gamma) < \infty$, then γ is rectifiable [Friz & Shekhar, 2015].

SLE $_{\kappa}$ vs. Loewner energy

The Dirichlet energy $I(W)$ is the action functional of Brownian motion. Intuitively, the “Brownian path has the distribution on $C^0(\mathbb{R}_+, \mathbb{R})$ ”

$$“f(W) \propto \exp(-I(W))\mathcal{D}W.”$$

However, $I(B) = \infty$ with probability 1.

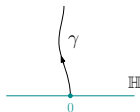
The Schilder’s theorem states that $I(W)$ is also the **large deviation rate function** for Brownian motion $\sqrt{\kappa}B$ as $\kappa \rightarrow 0$. Loosely speaking,

$$“\mathbb{P}(\sqrt{\kappa}B \text{ stays close to } W) \approx \exp\left(-\frac{I(W)}{\kappa}\right).”$$

It should imply that the Loewner energy is the **large deviation rate function** of SLE $_{\kappa}$:

$$“\mathbb{P}(\text{SLE}_{\kappa} \text{ stays close to } \gamma) \approx \exp\left(-\frac{I(\gamma)}{\kappa}\right).” \quad (1)$$

The claim (1) is made precise in [W. 2016].



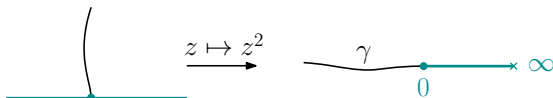
Using this interpretation we proved the **reversibility** of Loewner energy [W. 2016]:

$$I_{D,a,b}(\gamma) = I_{D,b,a}(\gamma).$$

Loewner loop energy

The loop energy generalizes the chordal energy:

$$I_{\mathbb{C} \setminus \mathbb{R}_+, 0, \infty}(\gamma) = I^L(\gamma \cup \mathbb{R}_+, \infty).$$



Definition (Rohde, W., 2017)

We define the **Loewner energy of a simple loop** $\gamma : [0, 1] \mapsto \hat{\mathbb{C}}$ rooted at $\gamma_0 = \gamma_1$ to be

$$I^L(\gamma, \gamma_0) := \lim_{\varepsilon \rightarrow 0} I_{\hat{\mathbb{C}} \setminus \gamma[0, \varepsilon], \gamma_\varepsilon, \gamma_0}(\gamma[\varepsilon, 1]).$$



$I^L(\gamma, \gamma_0) = 0$ if and only if γ is a (round) circle.

Alternatively, $I^L(\gamma, \gamma_0) = \int_{-\infty}^{\infty} W'(t)^2 / 2 dt$.

Theorem (Rohde, W. 2017)

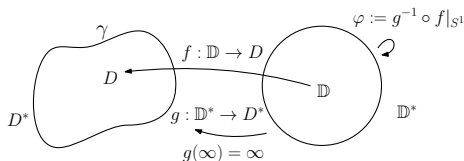
The Loewner loop energy is **independent** of the parametrization of the loop. Moreover, $I^L(\gamma) < \infty$ implies that γ is quasicircle.

$\implies I^L$ is invariant under Möbius transformations on the set of **free loops**.

\implies The loop setting is more natural than the chordal setting.

- The proof is based on the reversibility of the chordal energy.

Loewner Energy vs. Weil-Petersson Class



Theorem (W. 2018)

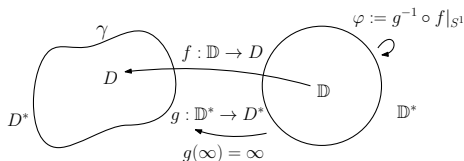
A bounded simple loop γ in $\hat{\mathbb{C}}$ has finite Loewner energy if and only if $\varphi \in \text{WP}(S^1) \subset \text{QS}(S^1)$. Moreover,

$$I^L(\gamma) = \frac{1}{\pi} \int_{\mathbb{D}} \left| \frac{f''}{f'}(z) \right|^2 dz^2 + \frac{1}{\pi} \int_{\mathbb{D}^*} \left| \frac{g''}{g'}(z) \right|^2 dz^2 + 4 \log \left| \frac{f'(0)}{g'(\infty)} \right|$$

is Kähler potential of the Weil-Petersson metric on the Weil-Petersson class.

- The root-invariance (and also the reversibility) of the loop energy follows immediately.

Loewner Energy vs. Weil-Petersson Class



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- The root-invariance (and also the reversibility) of the loop energy follows immediately.
- Weil-Petersson metric is the unique homogeneous Kähler metric on $\text{Diff}(S^1)/\text{Möb}(S^1)$ and WP-class is its completion under the WP-metric [Cui].
- The Kähler potential on the right-hand side was derived by Takhtajan and Teo.

Characterizations of the WP-Class (an incomplete list)

[Nag, Verjovsky, Sullivan, Cui, Taktajan, Teo, Shen, etc.] The welding function φ is in Weil-Petersson class if one of the following equivalent conditions holds:

- $\int_{\mathbb{D}} |\nabla \operatorname{Re}(\log f'(z))|^2 dz^2 = \int_{\mathbb{D}} |f''(z)/f'(z)|^2 dz^2 < \infty$;
- $\int_{\mathbb{D}^*} |g''(z)/g'(z)|^2 dz^2 < \infty$;
- $\int_{\mathbb{D}} |\mathcal{S}(f)|^2 \rho^{-1}(z) dz^2 < \infty$;
- $\int_{\mathbb{D}^*} |\mathcal{S}(g)|^2 \rho^{-1}(z) dz^2 < \infty$;
- φ has quasiconformal extension to \mathbb{D} , whose complex dilation $\mu = \partial_{\bar{z}}\varphi/\partial_z\varphi$ satisfies

$$\int_{\mathbb{D}} |\mu(z)|^2 \rho(z) dz^2 < \infty;$$

- φ is absolutely continuous with respect to arc-length measure, such that $\log \varphi'$ belongs to the Sobolev space $H^{1/2}(S^1)$;
- Grunsky operator associated to f or g is Hilbert-Schmidt,

where $\rho(z) dz^2 = 1/(1 - |z|^2)^2 dz^2$ is the hyperbolic metric on \mathbb{D} or \mathbb{D}^* and

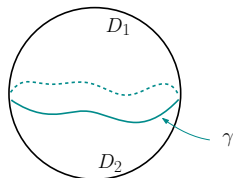
$$\mathcal{S}(f) = \frac{f'''}{f'} - \frac{3}{2} \left(\frac{f''}{f'} \right)^2$$

is the Schwarzian derivative of f .

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The functional \mathcal{H}

- $g_0(z) = \frac{4}{(1+|z|^2)^2} dz^2$ denote the spherical metric;
- $g = e^{2\varphi} g_0$ be a metric conformally equivalent to g_0 ;
- γ a C^∞ **smooth** simple loop in $\mathbb{C} \cup \{\infty\} \simeq S^2$;
- D_1 and D_2 two connected components $S^2 \setminus \gamma$;
- $\Delta_g(D_i)$ the positive Laplace-Beltrami operator with Dirichlet boundary condition on D_i .



Definition

Let \det_ζ be the ζ -regularized determinant, we introduce

$$\mathcal{H}(\gamma, g) := \log \det'_\zeta \Delta_g(S^2) - \log \text{Area}_g(S^2) - \log \det_\zeta \Delta_g(D_1) - \log \det_\zeta \Delta_g(D_2).$$

Zeta-regularized determinants

- $\Delta_g(S^2)$ is non-negative, essentially self-adjoint for the L^2 product.
- The spectrum is

$$0 = \lambda_0 < \lambda_1 \leq \lambda_2 \cdots$$

- Define the Zeta-function

$$\zeta_{\Delta}(s) := \sum_{i \geq 1} \lambda_i^{-s},$$

it can be analytically continued to a neighborhood of 0.

- Define (following Ray & Singer 1976)

$$\log \det'_{\zeta}(\Delta_g(S^2)) := -\zeta'_{\Delta}(0)$$

$$= \sum_{i \geq 1} \log(\lambda_i) \lambda_i^{-s} \Big|_{s=0} = \log\left(\prod_{i \geq 1} \lambda_i\right).$$

- The Zeta-regularization of determinants has been used by physicists to perform Feynman path integrals, and is also important in Polyakov's quantum bosonic string theory.

Loewner Energy vs. Determinants

Recall $\mathcal{H}(\gamma, g) = \log \det'_\zeta \Delta_g(S^2) - \log \text{Area}_g(S^2) - \log \det_\zeta \Delta_g(D_1) - \log \det_\zeta \Delta_g(D_2)$.

Theorem (W., 2018)

If $g = e^{2\varphi} g_0$ is a metric conformally equivalent to the spherical metric g_0 on S^2 , then:

- 1 $\mathcal{H}(\cdot, g) = \mathcal{H}(\cdot, g_0)$
- 2 Circles minimize $\mathcal{H}(\cdot, g)$ among all C^∞ smooth Jordan curves.
- 3 Let γ be a smooth Jordan curve on S^2 . We have the identity

$$\begin{aligned} l^\perp(\gamma, \gamma(0)) &= 12\mathcal{H}(\gamma, g) - 12\mathcal{H}(S^1, g) \\ &= 12 \log \frac{\det_\zeta(\Delta_g(\mathbb{D}_1)) \det_\zeta(\Delta_g(\mathbb{D}_2))}{\det_\zeta(\Delta_g(D_1)) \det_\zeta(\Delta_g(D_2))}, \end{aligned}$$

where \mathbb{D}_1 and \mathbb{D}_2 are two connected components of the complement of S^1 .

The above identity gives again the parametrization independence of the Loewner loop energy for smooth loops.

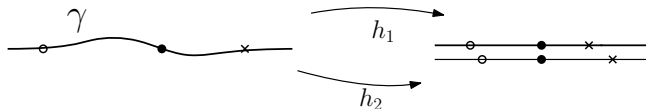
Proof of the identity (sketch)

$$I^L(\gamma, \gamma(0)) = 12 \log \frac{\det_\zeta(\Delta_{\mathbb{D}_1, g}) \det_\zeta(\Delta_{\mathbb{D}_2, g})}{\det_\zeta(\Delta_{D_1, g}) \det_\zeta(\Delta_{D_2, g})}$$

- When γ passes through ∞ , we show

$$I^L(\gamma, \infty) = \frac{1}{\pi} \left(\int_{\mathbb{C} \setminus \gamma} |\nabla(\operatorname{Re} \log h'(z))|^2 dz^2 \right) = \frac{1}{\pi} \left(\int_{\mathbb{C} \setminus \gamma} \left| \frac{h''}{h'} \right|^2 dz^2 \right),$$

where h maps conformally the complement of γ to two half-planes and fixes ∞ .



It is the large deviation analog of the quantum zipper by S. Sheffield. The proof is purely deterministic.

- Use the **Polyakov-Alvarez conformal anomaly formula** to compare determinants of Laplacians. □

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Brownian loop measure

Introduced by Greg Lawler and Wendelin Werner.

[Following J. Dubédat] Let $x \in M$, $t > 0$, consider the sub-probability measure \mathbb{W}_x^t on the path of Brownian motion (diffusion generated by $-\Delta_M$) on M started from x on the time interval $[0, t]$, killed if it hits the boundary of M .

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The measures $\mathbb{W}_{x \rightarrow y}^t$ on paths from x to y are obtained from the disintegration of \mathbb{W}_x^t according to its endpoint y :

$$\mathbb{W}_x^t = \int_M \mathbb{W}_{x \rightarrow y}^t \, \text{dvol}(y).$$

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Define the **Brownian loop measure** on M :

$$\mu_M^{\text{loop}} := \int_0^\infty \frac{dt}{t} \int_M \mathbb{W}_{x \rightarrow x}^t \, d\text{vol}(x).$$

In particular, the total mass of $\mathbb{W}_{x \rightarrow x}^t$ is $p_t(x, x)$, the heat kernel with Dirichlet boundary condition evaluated at (x, x) .

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We consider μ_M^{loop} as measure on unrooted Brownian loops by forgetting the starting point.

Property of Brownian loop measure

The Brownian loop measure satisfies the following two remarkable properties

- (*Restriction property*) If $M' \subset M$, then $d\mu_{M'}^{loop}(\delta) = \mathbf{1}_{\delta \in M'} d\mu_M^{loop}(\delta)$.
- (*Conformal invariance*) On the surfaces $M_1 = (M, g)$ and $M_2 = (M, e^{2\sigma} g)$ be two conformally equivalent Riemann surface, where $\sigma \in C^\infty(M, \mathbb{R})$, then

$$\mu_{M_1}^{loop} = \mu_{M_2}^{loop}.$$

Loop measure vs. determinant of Laplacian

If we compute formally, the total mass of μ_M^{loop} is given by

$$\left| \mu_M^{loop} \right| = \int_0^\infty \frac{dt}{t} \int_M p_t(x, x) \, d\text{vol}(x) = \int_0^\infty t^{-1} \text{Tr}(e^{-t\Delta}) \, dt.$$

On the other hand, $1/\Gamma(s)$ is analytic and has the expansion near 0 as

$$1/\Gamma(s) = s + O(s^2).$$

Therefore for any analytic function f in a neighborhood of 0,

$$\left(\frac{f(s)}{\Gamma(s)} \right)' \Big|_{s=0} = f(0).$$

Take formally $f(s) = \int_0^\infty t^{s-1} \text{Tr}(e^{-t\Delta}) \, dt$, we have

$$\left| -\log \det_\zeta(\Delta) = \zeta'_\Delta(0) = \int_0^\infty t^{-1} \text{Tr}(e^{-t\Delta}) \, dt = \left| \mu_M^{loop} \right| \right|. \quad (2)$$

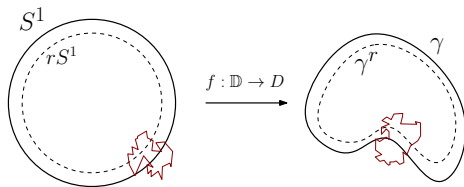
Loop measure vs. Loewner energy (heuristic)

The determinant expression of Loewner energy suggests that we have formally

$$\begin{aligned} \frac{1}{12} I^L(\gamma) &= \log \frac{\det_{\zeta}(\Delta_{\mathbb{D}_1, g}) \det_{\zeta}(\Delta_{\mathbb{D}_2, g})}{\det_{\zeta}(\Delta_{D_1, g}) \det_{\zeta}(\Delta_{D_2, g})} \\ &= |\mu_{D_1}^{loop}| + |\mu_{D_2}^{loop}| - |\mu_{\mathbb{D}_1}^{loop}| - |\mu_{\mathbb{D}_2}^{loop}| + |\mu_{S^2}^{loop}| - |\mu_{S^2}^{loop}| \\ &= \mu_{S^2}^{loop}(\{\delta; \delta \cap S^1 \neq \emptyset\}) - \mu_{S^2}^{loop}(\{\delta; \delta \cap \gamma \neq \emptyset\}). \end{aligned}$$

However, both terms diverge due to the small and large Brownian loops (from the conformal invariance).

Loop measure vs. Loewner energy



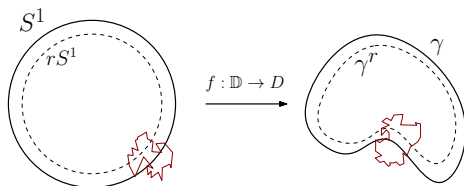
For a Brownian loop $\delta \subset D$, where $D \subset \mathbb{D}$ is simply connected, we denote δ^{out} its outer boundary (therefore of $SLE_{8/3}$ type).

Let $A, B \subset \mathbb{C}$ be disjoint compact sets,

$$\mathcal{W}(A, B; D) := |\mu^{loop} \{ \delta \subset D; \delta^{out} \text{ intersects both } A \text{ and } B \}| < \infty.$$

Introduced by W. Werner.

Loop measure vs. Loewner energy



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Theorem (W., 2018)

For all Jordan curve γ (no regularity assumption),

$$\frac{1}{12} I^L(\gamma) = \lim_{r \rightarrow 1} \mathcal{W}(S^1, rS^1; \mathbb{C}) - \mathcal{W}(\gamma, \gamma^r; \mathbb{C}).$$

Proof: Chordal Conformal restriction

Lemma 1: Chordal Conformal restriction

Let (D, a, b) and (D', a, b) be two simply connected domains in \mathbb{C} coinciding in a neighborhood of a and b , and γ a simple curve in both (D, a, b) and (D', a, b) . Then we have

$$\begin{aligned} I_{D',a,b}(\gamma) - I_{D,a,b}(\gamma) &= I_{D,a,b}(\psi(\gamma)) - I_{D,a,b}(\gamma) \\ &= 3 \log |\psi'(a)\psi'(b)| + 12\mathcal{W}(\gamma, D \setminus D'; D) - 12\mathcal{W}(\gamma, D' \setminus D; D'), \end{aligned}$$

where $\psi : D' \rightarrow D$ is a conformal map fixing a and b .

The SLE partition function

$$\mathcal{Z}_{(D,a,b)}^{\text{SLE}_\kappa} = H_D(a, b)^\beta \det_\zeta(\Delta)^{-c/2}$$

where as $\kappa \rightarrow 0$,

$$b = \frac{6 - \kappa}{2\kappa} \sim \frac{3}{\kappa}, \quad c = \frac{(3\kappa - 8)(6 - \kappa)}{2\kappa} \sim -\frac{24}{\kappa}.$$

The Energy = “ $-\kappa \log(\cdot)$ ”

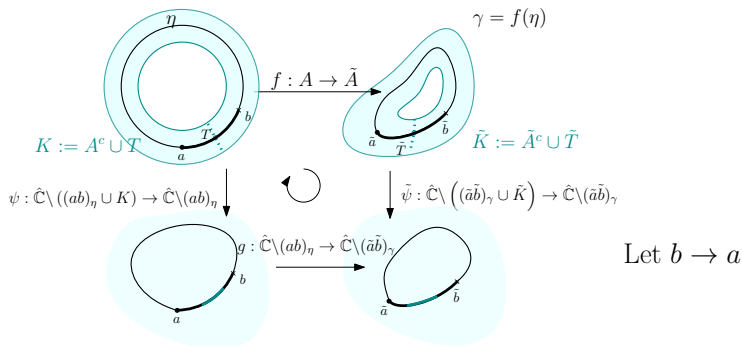
Proof: Loop Conformal restriction

Lemma 2: Loop conformal restriction

If η is a Jordan curve with finite energy and $\gamma = f(\eta)$, where $f : A \rightarrow \tilde{A}$ is conformal on a neighborhood A of η , then

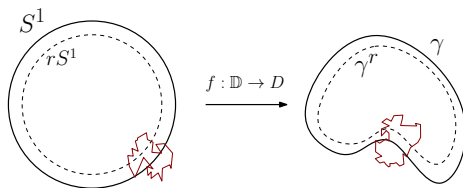
$$I^L(\gamma) - I^L(\eta) = 12W(\eta, A^c; \mathbb{C}) - 12W(\gamma, \tilde{A}^c; \mathbb{C}).$$

Proof of Lemma 2:



Proof: Equipotentials

When $\eta = rS^1$, $\gamma^r = f(rS^1)$ is the equipotential, and $A = \mathbb{D}$.



We deduce

$$I^L(\gamma^r) = 12\mathcal{W}(rS^1, S^1; \mathbb{C}) - 12\mathcal{W}(\gamma^r, \gamma; \mathbb{C}).$$

Lemma 3

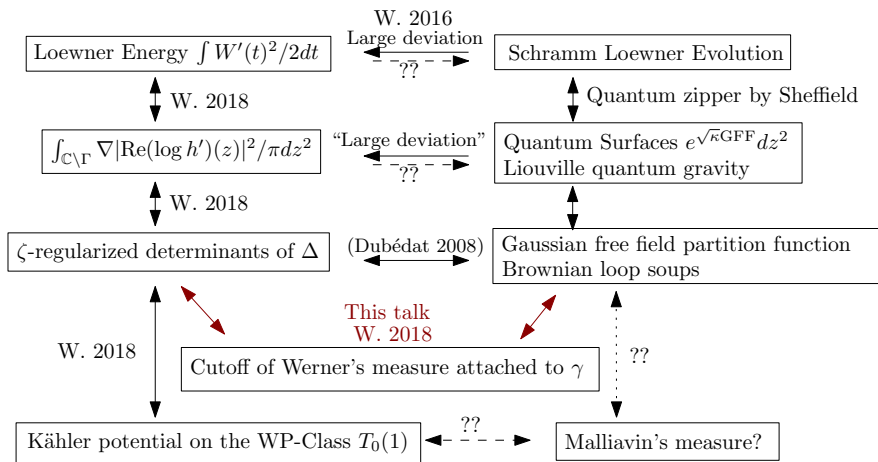
We have: $I^L(\gamma^r) \xrightarrow{r \rightarrow 1} I^L(\gamma)$.

In fact, $r \mapsto I^L(\gamma^r)$ is increasing if $I^L(\gamma) > 0$, namely when γ is not a circle.
[Viklund, W. 2018+]



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Action functionals vs. Random objects



What's next?

- What is the random model naturally associated to the WP-class?
 \implies An intrinsic description of SLE loop ($\kappa \leq 4$)? \implies Reversibility?
- In which space does the random welding belong to?
- How is the Kähler structure on the WP-class encoded in the Loewner's driving function.
- Topological group structure on the WP-class \implies meaning in the Loewner setting?
- Isometric welding of two finite energy domains still has finite Loewner energy. Coupling identity between field Dirichlet energies and the Loewner energy (*work in progress* with Fredrik Viklund).
- The (stochastic) gradient flow of the Loewner energy on loops?
- Generalization to other Riemann surfaces?

Thank you for your attention!

