On CLT type results for spectral linear statistics of large random matrices

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Time: 2.00pm – 3.00pm
Venue: MAS Executive Classroom 1, MAS-03-06
School of Physical and Mathematical Sciences

Abstract

I will talk about some old and new results about Gaussian fluctuation for linear statistics of eigenvalues of large random matrices. The talk will be based on my recent works with Lingyun Li, Sean O’Rourke, and Matthew Reed. If time permits, I will shortly discuss work in progress with Sean O’Rourke, David Renfrew, and Van Vu on spectral properties of products of elliptic random matrices.

Speaker

Prof Alexander Soshnikov obtained his B.S. (with distinction) in 1991 at Moscow State University, both M.A in 1995 and Ph.D in 1997 at Princeton University. His research Interests are Random Matrix Theory, Probability Theory, Mathematical Physics and Combinatorics.

Host: Assistant Professor Pan Guangming, School of Physical and Mathematical Sciences