universität wien

Fakultät für Mathematik

Mathematisches Kolloquium

Mittwoch, 3. Mai 2023
Sky Lounge

EINLADUNG

László Erdös
(IST Austria)

„Universality phenomena for random matrices"

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Abstract:
Large random matrices tend to exhibit universal fluctuations. Beyond the well-known Wigner-Dyson and Tracy-Widom eigenvalue distributions, we overview other universality results for Hermitian and non-Hermitian matrices. We discuss the emergence of normal distribution involving eigenvectors, especially the random matrix version of quantum unique ergodicity. We also explain why results on non-Hermitian random matrices are much harder than their Hermitian counterparts and highlight our new methods to tackle them.

14.45 Uhr: Kaffeejause

15.15 Uhr: Vortrag

Vinum cum pane im Anschluss

Anton Mellit
José Luis Romero
Radu Ioan Boţ