

数学与系统科学研究院

计算数学所学术报告

报告人: 张登 教授

(上海交通大学)

报告题目:

Gaussian fluctuation and moderate deviation of eigenvalues in unitary invariant ensemble (I)

邀请人: 常向科 副研究员

报告时间: 2021 年 10 月 16 日(周六)

晚上 19:00-19:45

报告地点: 科技综合楼

301 教室

Abstract:

We are concerned with the limiting behavior of the k -th eigenvalue of unitary invariant ensembles, where the potentials are Freud type or uniform convex. As both k and $n-k$ tend to infinity, we obtain the Gaussian fluctuations of the k -th eigenvalue in the bulk and soft edge cases, respectively.

欢迎大家参加！