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Einladung zum Vortrag

von

16. Juli 2014

Prof. Dr. Alexander Tikhomirov

Syktvykar state University, Syktvykar, Russia

Circular Law and its Generalizations

I would like to explain some results recently obtained jointly with F. Götze and H. Kösters (Bielefeld University).

The general results about universality of singular values distribution and eigenvalues distribution of matrix valued functions of independent random matrices were obtained. In the talk will be given many examples of applications these results. In particular will be considered the convergence of spectral distribution of product of independent rectangular and square random matrices, will be proved the universality of singular values and eigenvalues of product of independent matrices from spherical ensemble distribution under minimal conditions. By spherical ensemble we understand an ensemble of matrices of type XY^{-1} , where X, Y are Ginibre – Girko independent matrices. Universality means an independence of limit distribution on individual distribution of matrix entries.

Termin: Dienstag, 22. Juli 2014, 17:15 Uhr

Ort: Universität Ulm, Helmholtzstr. 18, Raum 2.20

Interessenten sind herzlich eingeladen. Der Vortrag findet im Rahmen des Mathematischen Kolloquiums statt.

gez. E. Spodarev