

Topics in Random Matrix Theory

Terence Tao

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Van H. Vu



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Combinatorics and Random Matrix Theory Jinho Baik, Percy Deift, Toufic Suidan, 2016-06-22 Over the last fifteen years a variety of problems in combinatorics have been solved in terms of random matrix theory More precisely the situation is as follows the problems at hand are probabilistic in nature and in an appropriate scaling limit it turns out that certain key quantities associated with these problems behave statistically like the eigenvalues of a large random matrix Said differently random matrix theory provides a stochastic special function theory for a broad and growing class of problems in combinatorics The goal of this book is to analyze in detail two key examples of this phenomenon viz Ulam's problem for increasing subsequences of random permutations and domino tilings of the Aztec diamond Other examples are also described along the way but in less detail Techniques from many different areas in mathematics are needed to analyze these problems These areas include combinatorics probability theory functional analysis complex analysis and the theory of integrable systems The book is self contained and along the way we develop enough of the theory we need from each area that a general reader with say two or three years experience in graduate school can learn the subject directly from the text

A Dynamical Approach to Random Matrix Theory László Erdős, Horng-Tzer Yau, 2017-08-30 A co publication of the AMS and the Courant Institute of Mathematical Sciences at New York University This book is a concise and self contained introduction of recent techniques to prove local spectral universality for large random matrices Random matrix theory is a fast expanding research area and this book mainly focuses on the methods that the authors participated in developing over the past few years Many other interesting topics are not included and neither are several new developments within the framework of these methods The authors have chosen instead to present key concepts that they believe are the core of these

methods and should be relevant for future applications They keep technicalities to a minimum to make the book accessible to graduate students With this in mind they include in this book the basic notions and tools for high dimensional analysis such as large deviation entropy Dirichlet form and the logarithmic Sobolev inequality This manuscript has been developed and continuously improved over the last five years The authors have taught this material in several regular graduate courses at Harvard Munich and Vienna in addition to various summer schools and short courses Titles in this series are co published with the Courant Institute of Mathematical Sciences at New York University

Modern Aspects of Random Matrix Theory Van H. Vu, 2014-07-16 The theory of random matrices is an amazingly rich topic in mathematics Random matrices play a fundamental role in various areas such as statistics mathematical physics combinatorics theoretical computer science number theory and numerical analysis This volume is based on lectures delivered at the 2013 AMS Short Course on Random Matrices held January 6 7 2013 in San Diego California Included are surveys by leading researchers in the field written in introductory style aiming to provide the reader a quick and intuitive overview of this fascinating and rapidly developing topic These surveys contain many major recent developments such as progress on universality conjectures connections between random matrices and free probability numerical algebra combinatorics and high dimensional geometry together with several novel methods and a variety of open questions

Open Problems in Mathematics John Forbes Nash, Jr., Michael Th. Rassias, 2016-07-05 The goal in putting together this unique compilation was to present the current status of the solutions to some of the most essential open problems in pure and applied mathematics Emphasis is also given to problems in interdisciplinary research for which mathematics plays a key role This volume comprises highly selected contributions by some of the most eminent mathematicians in the international mathematical community on longstanding problems in very active domains of mathematical research A joint preface by the two volume editors is followed by a personal farewell to John F Nash Jr written by Michael Th Rassias An introduction by Mikhail Gromov highlights some of Nash's legendary mathematical achievements The treatment in this book includes open problems in the following fields algebraic geometry number theory analysis discrete mathematics PDEs differential geometry topology K theory game theory fluid mechanics dynamical systems and ergodic theory cryptography theoretical computer science and more Extensive discussions surrounding the progress made for each problem are designed to reach a wide community of readers from graduate students and established research mathematicians to physicists computer scientists economists and research scientists who are looking to develop essential and modern new methods and theories to solve a variety of open problems

Stochastic Processes and Random Matrices Grégory Schehr, Alexander Altland, Yan V. Fyodorov, Neil O'Connell, Leticia F.

Cugliandolo, 2017-08-15 The field of stochastic processes and Random Matrix Theory RMT has been a rapidly evolving subject during the last fifteen years The continuous development and discovery of new tools connections and ideas have led to an avalanche of new results These breakthroughs have been made possible thanks to a large extent to the recent

development of various new techniques in RMT Matrix models have been playing an important role in theoretical physics for a long time and they are currently also a very active domain of research in mathematics An emblematic example of these recent advances concerns the theory of growth phenomena in the Kardar Parisi Zhang KPZ universality class where the joint efforts of physicists and mathematicians during the last twenty years have unveiled the beautiful connections between this fundamental problem of statistical mechanics and the theory of random matrices namely the fluctuations of the largest eigenvalue of certain ensembles of random matrices This text not only covers this topic in detail but also presents more recent developments that have emerged from these discoveries for instance in the context of low dimensional heat transport on the physics side or integrable probability on the mathematical side

Univalent Functions in Quantum Probability Theory Sebastian Schleissinger, 2025-09-22 This book reveals how univalent functions appear in quantum probability theory Building upon the recently established one to one correspondence between Loewner theory and the theory of non commutative additive processes the author invites readers to explore the interplay between complex analysis classical probability theory and quantum probability theory Monotone independence and its relations to classical free and Boolean independence underpin the development of ideas Beginning with essential concepts from classical probability theory and complex analysis the book goes on to define a quantum probability space and introduce five notions of independence From this foundation the central chapters explore convolutions and their respective central limit theorems univalent functions classical Loewner chains on the unit disk slit mappings and the relationship between free hemigroups Loewner chains and nonlinear resolvents The final chapter offers an outlook on higher dimensional generalizations including several open problems Exercises with solutions invite readers to engage with the material throughout *Univalent Functions in Quantum Probability Theory* is an essential resource at the intersection of previously distinct fields Intended for graduate students and researchers alike it assumes a solid foundation in real and complex analysis with basic knowledge of classical probability theory and Hilbert spaces

Random Matrices Alexei Borodin, Ivan Corwin, Alice Guionnet, 2019-10-30 Random matrix theory has many roots and many branches in mathematics statistics physics computer science data science numerical analysis biology ecology engineering and operations research This book provides a snippet of this vast domain of study with a particular focus on the notations of universality and integrability Universality shows that many systems behave the same way in their large scale limit while integrability provides a route to describe the nature of those universal limits Many of the ten contributed chapters address these themes while others touch on applications of tools and results from random matrix theory This book is appropriate for graduate students and researchers interested in learning techniques and results in random matrix theory from different perspectives and viewpoints It also captures a moment in the evolution of the theory when the previous decade brought major break throughs prompting exciting new directions of research

Geometric Aspects of Functional Analysis Bo'az Klartag, Emanuel Milman, 2020-07-08 Continuing the theme of the previous volumes these seminar

notes reflect general trends in the study of Geometric Aspects of Functional Analysis understood in a broad sense Two classical topics represented are the Concentration of Measure Phenomenon in the Local Theory of Banach Spaces which has recently had triumphs in Random Matrix Theory and the Central Limit Theorem one of the earliest examples of regularity and order in high dimensions Central to the text is the study of the Poincaré and log Sobolev functional inequalities their reverses and other inequalities in which a crucial role is often played by convexity assumptions such as Log Concavity The concept and properties of Entropy form an important subject with Bourgain's slicing problem and its variants drawing much attention Constructions related to Convexity Theory are proposed and revisited as well as inequalities that go beyond the Brunn Minkowski theory One of the major current research directions addressed is the identification of lower dimensional structures with remarkable properties in rather arbitrary high dimensional objects In addition to functional analytic results connections to Computer Science and to Differential Geometry are also discussed

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