

Indian Statistical Institute, Chennai Centre

Seminar Announcement / संगोष्ठी की घोषणा

Date/ तारीख : 13th December, 2016 (Tuesday).

Time/ समय : 4pm – 5pm.

Venue/ स्थान : SETS Auditorium, ISI-Chennai.

Speaker/ वक्ता : Prof. Rahul Roy, ISI Delhi

Title/ शीर्षक: On the Universality of the Non-singularity of General Ginibre and Wigner Random Matrices

Abstract: We study the universal asymptotically almost sure non-singularity of general Ginibre and Wigner ensembles of random matrices when the distribution of the entries are independent but not necessarily identically distributed and may depend on the size of the matrix. These models include adjacency matrices of random graphs and also sparse, generalized, universal and banded random matrices. We find universal rates of convergence and precise estimates for the probability of singularity which depend only on the size of the biggest jump of the distribution functions governing the entries of the matrix and not on the range of values of the random entries.

This lecture is based on Manrique, Pérez-Abreu and Roy (2016, Random matrices Theory And Application).

सभी को आमंत्रित कर रहे हैं।

All are invited.

Seminar Coordinator

