



复旦大学数学科学学院 数学综合报告会

报告题目: Stable distributions and stable laws for random matrices

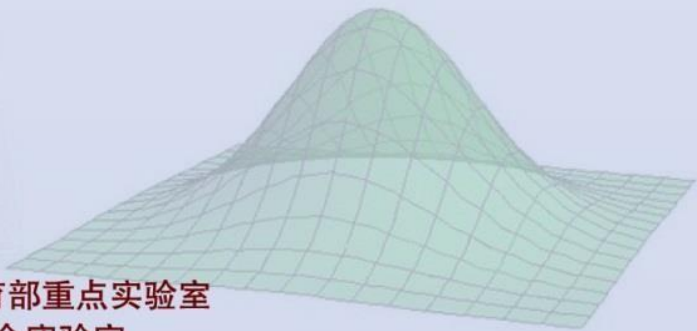
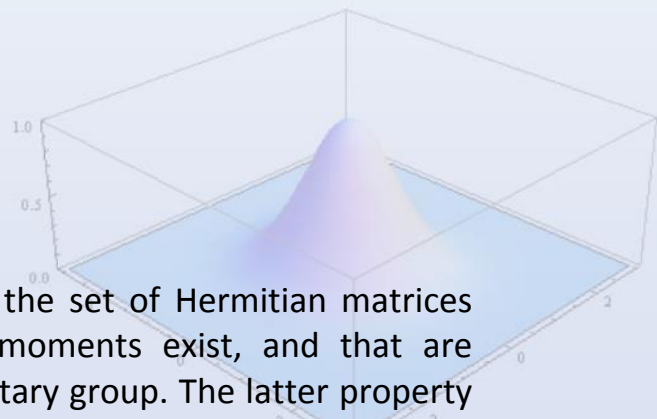
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时间: 2022-07-18 星期一 10:00-11:00

地点: 腾讯会议 ID: 806-956-411

报告摘要:

We consider random matrix ensembles on the set of Hermitian matrices that are heavy tailed, in particular not all moments exist, and that are invariant under the conjugate action of the unitary group. The latter property entails that the eigenvectors are Haar distributed and, therefore, factorise from the eigenvalue statistics. We prove a classification for stable matrix ensembles of this kind of matrices represented in terms of matrices, their eigenvalues and their diagonal entries with the help of the classification of the multivariate stable distributions and the harmonic analysis on symmetric matrix spaces. Moreover, we identify sufficient and necessary conditions for their domains of attraction.



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