



复旦大学数学科学学院 数学综合报告会

报告题目: On Cramer-von Mises statistic for the spectral distribution of random matrices

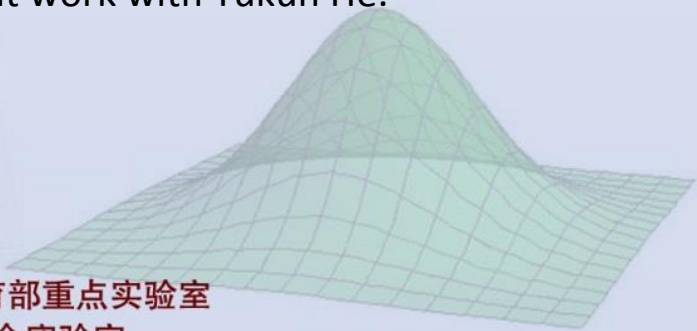
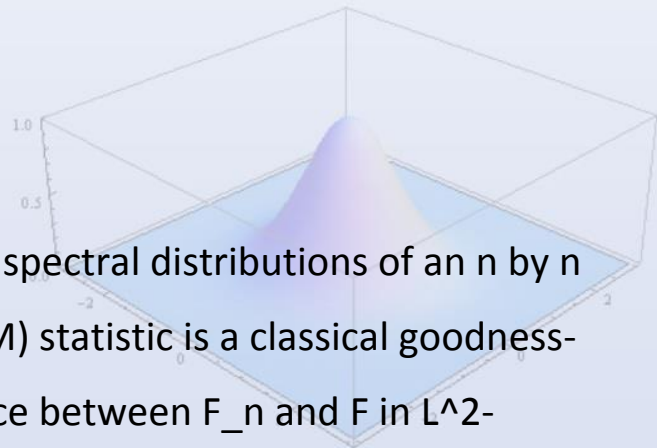
报告人: 鲍志刚 (香港科技大学)

时间: 2021-01-08 星期五 10:30--11:30

地点: 腾讯会议 ID: 472 771 235

报告摘要:

Let F_n and F be the empirical and limiting spectral distributions of an n by n Wigner matrix. The Cramer-von Mises (CvM) statistic is a classical goodness-of-fit statistic that characterizes the distance between F_n and F in L^2 -norm. In this talk, we will consider a mesoscopic approximation of the CvM statistic for Wigner matrices, and derive its limiting distribution. The distribution fits well the heuristic prediction given by the analogue of the log-correlated Gaussian field. This is a joint work with Yukun He.



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