



Analysis Seminar

How do the eigenvalues of a large random matrix behave?

By

Giorgio Cipolloni
(Princeton University)

Abstract: We prove that the fluctuations of the eigenvalues converge to the Gaussian Free Field (GFF) on the unit disk. These fluctuations appear on a non-natural scale, due to strong correlations between the eigenvalues. Then we study extremal values of this Gaussian field as well as certain space-time correlations of those eigenvalues.

Date: Wednesday, November 29, 2023

Time: 17:30-18:30, GMT+3

Place: ZOOM

To request the event link, please send a message to goncha@fen.bilkent.edu.tr