Forschungsinstitut für Mathematik, ETH Zürich

Minicourse

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“Large random matrices”

April 1 – 8, 2009

	April 1, 2009
14:15 - 16:00	HG E33.5 (change room)
	April 2, 2009
13:15 - 15:00	HG G19.2
	April 7, 2009
10:15 - 12:00	HWZ HG G43
	April 8, 2009
14:15 - 16:00	HG G19.2 (change room)

Abstract:

Since the work of Wigner, it is well known that the empirical measure of self-adjoint random matrices with independent entries converges as their size goes to infinity towards the semi-circle law. In the seventies, following works by 't Hooft and Brézin-Itzykson-Parisi-Zuber, it was shown that random matrices with interacting entries given by some Gibbs measures are related to hard combinatorial questions. In this course, we shall study these measures and investigate properties such as law of large numbers, concentration, large deviation principle, central limit theorem, etc.