



Mathematics and CS Seminar

Randomly coupled differential equations and non-Hermitian random matrices

David Renfrew (IST Austria)

Host: M. Beiglboeck, N. Berestycki, L. Erdoes, J. Maas

We consider large random matrices, whose entries can contain non-trivial correlations and possibly different variances, and compute the limiting support of their eigenvalues, as well as the trace of $f(X)g(X^*)$ for analytic test functions f and g . We then consider applications to long time asymptotics for systems of critically coupled differential equations with random coefficients.

Tuesday, November 26, 2019 04:30pm - 05:30pm

IST Austria Campus IST Austria, Heintel SR / Ground floor, Office Bldg West
(I21.EG.101)



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