Seminar/Talk

Randomly coupled differential equations and non-Hermitian random matrices

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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, Heinzel SR / Ground floor, Office Bldg West (I21.EG.101)

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