Seminar/Talk

Singularities in the spectrum of random block matrices

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Host: Laszlo Erdös / Andrew Campbell

We consider the density of states of structured Hermitian and non-Hermitian random matrices with a variance profile. As the dimension tends to infinity the associated eigenvalue density can develop a singularity at the origin. The severity of this singularity depends on the relative positions of the zero submatrices. We provide a classification of all possible singularities and determine the exponent in the density blow-up.

Tuesday, June 3, 2025 04:15pm - 05:15pm

Office Bldg West / Ground floor / Heinzel Seminar Room (I21.EG.101)

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