Principal minors of Gaussian orthogonal ensemble

报告人： 姚东、江苏师范大学 数学与统计学院

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摘　要： In this talk, we study the extremal process of the maxima of the largest eigenvalues of all principal minors of the classical Gaussian orthogonal ensemble (GOE). We prove that the fluctuation of the maxima is given by the Gumbel distribution in the limit. We also derive the limiting joint distribution of the maxima and the corresponding eigenvector, which implies that these two random variables are asymptotically independent.

个人简介： 姚东，江苏师范大学数学研究院副教授。主要研究兴趣为随机矩阵、随机图和交互粒子系统，论文发表于Ann. Probab., J. Funct. Anal.，Analysis and PDE等主流数学期刊。