Department of Mathematics, BGU

Colloquium

On *Tuesday, March ,8 2016*

At *14:30 − 15:30*

In *Math 101-*

Sasha Sodin (Tel Aviv University)

will talk about

Random matrix valued fields

Abstract: Random matrix theory is a source of non-trivial constructions of stochastic processes, which appear as limiting objects as the matrix size goes to infinity. We shall discuss some of these processes, starting with two classical ones and proceeding to two of the less-studied ones.