

SEMINAR

Grupo de Análise Funcional e Aplicações Functional Analysis and Applications Group

Random matrix ensembles, reproducing kernels and Toeplitz minors

Miguel Tierz

Departamento de Matemática, Faculdade de Ciências, Universidade de Lisboa

Abstract

We study minors, of finite and of large dimension, of Toeplitz matrices, using the theory of symmetric functions. As an application, also using results on inverses of Toeplitz matrices, we obtain explicit formulas for a Selberg-Morris integral. We also discuss the intimate relationship with random matrix theory and its associated reproducing kernels of Christoffel-Darboux type.

Room Sousa Pinto
March 1, 2019 - 16:10

This seminar is supported in part by the Portuguese Foundation for Science and Technology (FCT - Fundação para a Ciência e a Tecnologia), through CIDMA - Center for Research and Development in Mathematics and Applications, within project UID/MAT/04106/2019.