ID de Contribution: **19** Type: **Non spécifié**

Large deviations for the largest eigenvalues of random matrices 2/3

lundi 17 juin 2024 16:45 (1h 30m)

Estimating the probabilities of large deviations of extreme eigenvalues of random matrices is necessary to estimate the volume of minima of random functions.
In general, this is a difficult question, as the law of these
eigenvalues is not explicit. In this course, we will
discuss the known results in this field, and the different methods of obtaining them, as well as open problems.
No
knowledge of large deviation theory is required.

Orateur: GUIONNET, Alice