

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

mardi 18 juin 2024 11:00 (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.

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