

Talk by Sandrine Péché

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We consider a random matrix model $M = YY^*$ where $Y = (f(WX)_{ij})$ and W and X are large rectangular matrices with iid entries. The function f is called the activation function in certain neural networks.

Pennington and Worah have identified the empirical eigenvalue distribution of such random matrices in the Gaussian case (W and X). We extend their result to a wider class of distributions for a certain class of activation functions.

This is joint work with Lucas Benigni.