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Rafal Latala: Chevet's type inequality for subexponential Weibull processes and norms of iid random matrices

Wednesday, May 31, 2023 2:00 PM (45 minutes)

We present a Chevet-type inequality for subexponential Weibull processes and show how it may be applied to derive two-sided bounds for operator ℓ_p to ℓ_q norms of random rectangular matrices with iid Weibull entries. We also discuss lower and upper bounds for operator norms of other iid matrices. The talk is based on a joint work with Marta Strzelecka.

Presenter: LATALA, Rafal