



Random Matrix Theory: Invariant Ensembles and Universality

By Percy Deift, Dimitri Gioev

American Mathematical Society, United States, 2009. Paperback. Book Condition: New. 251 x 175 mm. Language: English . Brand New Book. This book features a unified derivation of the mathematical theory of the three classical types of invariant random matrix ensembles - orthogonal, unitary, and symplectic. The authors follow the approach of Tracy and Widom, but the exposition here contains a substantial amount of additional material, in particular, facts from functional analysis and the theory of Pfaffians. The main result in the book is a proof of universality for orthogonal and symplectic ensembles corresponding to generalized Gaussian type weights following the authors prior work. New, quantitative error estimates are derived. The book is based in part on a graduate course given by the first author at the Courant Institute in fall 2005. Subsequently, the second author gave a modified version of this course at the University of Rochester in spring 2007. Anyone with some background in complex analysis, probability theory, and linear algebra and an interest in the mathematical foundations of random matrix theory will benefit from studying this valuable reference.



READ ONLINE
[2.1 MB]

Reviews

A top quality publication along with the font used was intriguing to read. I really could comprehend everything using this written e book. Its been designed in an remarkably straightforward way and it is only after i finished reading through this publication by which basically altered me, modify the way i believe.

-- **Cathrine Larkin Sr.**

Very useful to all of group of people. I actually have read through and so i am certain that i will planning to study yet again once again down the road. I am just very easily can get a satisfaction of looking at a created book.

-- **Mark Bernier**