# 概率论系列报告

报告题目(Title)：Brownian motion on large unitary groups

报告人(Speaker)： Thierry Lévy 巴黎六大

时间(Time)： 3 月 24 日(周一)下午 2:00-3:00

地点(Venue)： 北京大学理科一号楼 1114

摘要(Abstract)：Physicists have observed a long time ago that several models involving large unitary matrices undergo phase transitions of higher order with respect to some parameter. I will discuss this phenomenon in the case of the Brownian motion on the unitary group, where it is possible to understand fairly concretely why a phase transition occurs. The main observation is that there is a first time at which the spectrum of the time-evolving unitary matrix fills the unit circle of the complex plane.

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