概率论系列报告

报告题目(Title)： Scaling limits of correlations of characteristic polynomials for the Gaussian beta-ensemble with source

报告人(Speaker)： 刘党政 副教授 中国科学技术大学

时间(Time)： 3 月 31 日(周一)下午 3:00-4:00

地点(Venue)： 北京大学理科一号楼 1479

摘要(Abstract)： We consider scaling limits of averaged products of characteristic polynomials for shifted mean GOE, GUE, GSE and related beta-generalization. These models of random matrice + deterministic matrice have been extensively studied, largely inspired by the famous Baik-Ben Arous-Peche phase transition of the largest eigenvalue. For any beta, we will establish a phase transition phenomenon for correlations of characteristic polynomials. This talk is based on joint work with P. Desrosiers.

欢迎参加