Since Hankel matrices are moments of positive continuous functions, they form positive definite quadratic forms.

Seminar
Bielefeld - Melbourne Random Matrices

Evgeny Strahov
The Hebrew University of Jerusalem

Product matrix processes via symmetric functions

I will explain how the theory of symmetric functions can be applied to product matrix processes with symplectic and orthogonal invariance. These product matrix processes can be understood as scaling limits of Macdonald processes introduced by Borodin and Corwin. The relation with Macdonald processes enables to generalize the recent Kieburg-Kuijlaars-Stivigny formula for products of truncated unitary matrices to symplectic and orthogonal symmetry classes, and to obtain the joint law of squared singular values for products of truncations of Haar distributed symplectic and orthogonal matrices.

Based on joint work with Andrew Ahn.

Wednesday, 23 September 2020, 0900 hrs CEST

Zoom Konferenzschaltung—Please contact Gernot Akemann (akemann@physik.uni-bielefeld.de) for details regarding access