SAMSI-Berkeley Seminar

on Random Matrices and high-dimensional inference

10:00am, Friday, November 17th, 2006
Dwinelle Hall, Room 127

Alexander Soshnikov

Departments of Mathematics, UC Davis

On the largest eigenvalues of random matrices

I will talk about some new and some old results about the distribution of the eigenvalues in large Wigner and sample covariance matrices.