

B I - C O M A T H E M A T I C S C O L L O Q U I U M

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*“The Eigenvalue Distribution
for Random Jacobi and
CMV Matrices”*

Monday, March 31, 2014

Talk at 4:00 – Park 338
Tea at 3:30 – Park 355, Math Lounge

Abstract:

We consider Jacobi matrices, the tri-diagonal symmetric matrices associated to orthogonal polynomials on the real line and their unitary counterpart, the CMV matrices. We investigate the distribution of the eigenvalues for random Jacobi and CMV matrices. We describe situations when the eigenvalues are not correlated (when we get Poisson eigenvalue distribution), as well as cases when there is repulsion between the eigenvalues.

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