Theoretical Statistics and Mathematics Unit, Kolkata
INDIAN STATISTICAL INSTITUTE

SEMINAR

Date: December 26, 2025
Time: 04:15 PM

VENUE:

L- Infinity
(5th Floor, A.N. Kolmogorov Bhavan), ISI Kolkata

TITLE:

Patterned matrices with random walk entries

SPEAKER:

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ABSTRACT:

In this talk, I will discuss the convergence of certain patterned random matrices with random walk entries. For a particular choice of link function, we provide an algebraic approximation of free Brownian motion (FBM) in a finite-dimensional sense. I will discuss a random time-changed variant of the FBM and obtain an approximation of it using a patterned matrix with randomly stopped walk entries. Moreover, a weak approximation of the standard Brownian motion and a time-changed variant of it, using circulant matrices with random walk entries, will be established.

ALL ARE CORDIALLY INVITED