Theoretical Statistics and Mathematics Unit, Kolkata
INDIAN STATISTICAL INSTITUTE

SEMINAR

Date: December 01, 2025
Time: 05:15 PM

VENUE:

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

TITLE:

Fluctuation of the terminal Eigenvalues of Dependent Entry Gaussian Matrices

SPEAKER:

Bodhisatta Das
Stat-Math Unit, ISI Kolkata

ABSTRACT:

This talk examines a symmetric random matrix whose entries are drawn from a suitably chosen stationary Gaussian process. We describe the asymptotic behaviour of its extreme eigenvalues, both the largest and smallest, analysing their first-order convergence and second-order fluctuations.

ALL ARE CORDIALLY INVITED