



INDIAN STATISTICAL INSTITUTE

203 B.T. Road, Kolkata-700108

Theoretical Statistics and Mathematics Unit

Monday Colloquium

Date: February 20, 2023

Time: 04:15 P.M.

Venue: L-infinity, Stat-Math Unit (5th Floor, A.N. Kolmogorov Bhavan)
&

Online Link:

<https://us02web.zoom.us/j/89353359394?pwd=bzJ1WWJ0cFhmY2hwa2lhaDU4cUxEQT09>

Meeting ID: 893 5335 9394

Passcode: WA8szb

Bishakh Bhattacharya

SMU, ISI Kolkata

TITLE:

Fluctuations of extreme eigenvalues of perturbed Wigner-type matrices

ABSTRACT:

In this talk, we will be looking at perturbations of matrices with a variance profile i.e. with entries like $X_{(ij)}f(i/N, j/N)$ where $X_{(ij)}$'s are normalized variables satisfying certain moment conditions and f is a bounded, measurable and Riemann integrable function. Then we study the fluctuations of the largest eigenvalue of the perturbed matrix .

This is a joint work with Dr. Arijit Chakrabarty, Dr. Rajat Subhra Hazra and Dr. Frank den Hollander.

ALL ARE CORDIALLY INVITED