

MICHIGAN STATE UNIVERSITY
Department of Statistics and Probability

COLLOQUIUM

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Free Probability and Random Matrices: An Introduction

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10:20 AM - 11:10 AM [Eastern Standard Time \(EST\)](#)
Zoom

Abstract

A central theme in random matrix theory is the convergence of random matrices as their dimensions increase. We shall discuss some of these convergence concepts and give several examples. Since matrices are in general not commutative, the limits are often not easy to describe. Often the limits exhibit a kind of independence, known as free independence. We shall introduce this concept, which is special to non-commutative variables, via a combinatorial approach.

Zoom details can be found at: <https://stt.natsci.msu.edu/stt-colloquium-zoom-info/>

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