Random matrices with correlated entries

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Time **Thursday, Febr 9, 2017 at 16:00**
Place **Campus Kirchberg, room B04**

I start by giving a general introduction on random matrices and in particular on the universality of the asymptotic spectral behaviour of some matrix models. In this talk, I shall present mainly the limiting spectral distribution of random matrices having correlated entries that are functions of independent random variables and show that this can be obtained by analysing a Gaussian matrix having the same covariance structure. This approach is based on a blend of a blocking procedure, Lindebergs method and the Gaussian interpolation technique (joint work with F. Merlevède and M. Peligrad).