



COLLOQUIUM

DEPARTAMENTO DE MATEMÁTICAS

UNIVERSIDAD CARLOS III DE MADRID

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Miércoles, 26 de enero de 2011

The two matrix model with quartic potential

Abstract:

The two matrix model is a probability measure on pairs of Hermitian matrices. Of interest is the behavior of eigenvalues as the size of the matrices tends to infinity. The eigenvalues can be analyzed with so-called biorthogonal polynomials. In the model with a quartic potential the biorthogonal polynomials satisfy a five term recurrence relation. An asymptotic analysis of the recurrence coefficients can be done and leads to a vector equilibrium problem for the limiting mean density of eigenvalues.

Hora: 10:45

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