

* $\int \exp\{-\psi^{\dagger}A\psi - \psi^{\dagger}v_{z} - v_{q}^{\dagger}\psi\}d\psi^{\dagger}d\psi = \det A \exp\{v_{z}^{\dagger}A\dot{v_{z}}\}$ * $\frac{1}{n}\sum_{j=1}^{n}\delta_{\lambda_{j}}(XX^{T}) \xrightarrow{m/n \to c} \int_{MP} a.s$ * $\lambda(t)M_{+}(t) + \beta(t)M_{-}(t) = \gamma(t), t \in \Gamma \subset C$

ICMU WINTER SCHOOL

RANDOM MATRICES, RANDOM ANALYTIC FUNCTIONS, AND NON-LINEAR PDES

13-19 January 2025

VENUE

"Vodohray" resort, Chynadiyovo village, Zakarpattia, Ukraine

The school focuses on important trends in modern mathematical physics and complex analysis related to multivariate probability theory and integrable systems. A series of lectures on random matrix theory will cover asymptotic spectral properties of classical random matrix ensembles, as well as applications and key techniques, including supersymmetry methods. A course on zeros of random functions will study various properties of zeros of random polynomials and analytic functions. Finally, a course on integrable nonlinear partial differential equations will introduce the widely used inverse scattering transform method with detailed methods for solving the Riemann-Hilbert problem. Problem-solving sessions, a poster session, and discussions in groups are also included in the programme.

LECTURERS

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INFORMATION AND APPLICATION

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