

\*  $\int \exp\{-\psi^{\dagger}A\psi - \psi^{\dagger}\nabla_{z} - v_{i}^{\dagger}\psi\}d\psi^{\dagger}d\psi = \det A \exp\{v_{i}^{\dagger}A\dot{v}_{i}^{\dagger}\}$ \*  $\frac{1}{n}\sum_{j=1}^{n}S_{\lambda_{j}}(XX^{T}) \xrightarrow{m/n} c_{j}^{n}M_{j}^{n}$  a.s

\*  $\lambda(\pm)M_{+}(\pm) + \beta(\pm)M_{-}(\pm) = \beta(\pm), \ \pm \in \Gamma \subset \mathbb{C}$ 

## **ICMU WINTER SCHOOL**

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

13-19 January 2025

**VENUE** 

"Vodohray" resort, Chynadiyeve 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 alsoincluded in the programme.

## **LECTURERS**

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INFORMATION AND APPLICATION

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deadline 15 October 2024

