

Probability Seminar

Title:	Gaussian multiplicative chaos and random matrix theory
Speaker:	Joseph Najnudel (Bristol)
Date:	Wed 27th November 2019 at 4:00PM
Location:	Seminar Room SCN 1.25

Abstract: We identify an equality between two objects arising from different contexts of mathematical physics: Kahane's Gaussian Multiplicative Chaos on the circle, and the Circular Beta Ensemble from Random Matrix Theory. This is obtained via an analysis of related random orthogonal polynomials, making the approach spectral in nature.

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