Probability Seminar

Title: The boundary of the orbital beta process

Speaker: Theo Assiotis (Oxford)

Date: Wed 12th February 2020 at 2:00PM

Location: Seminar Room SCN 1.25

Abstract: The unitarily invariant probability measures on infinite Hermitian matrices have been classified by Pickrell and by Olshanski and Vershik. This classification is equivalent to determining the boundary of a certain inhomogeneous Markov chain with given transition probabilities. This formulation of the problem makes sense for general beta ensembles when one takes as the transition probabilities the Dixon–Anderson conditional probability distribution. In this talk I will explain all of the above and how to solve the problem in the beta ensemble setting. This is joint work with Joseph Najnudel.

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