An Introduction to Random Matrices

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The theory of random matrices plays an important role in many areas of pure mathematics and employs a variety of sophisticated mathematical tools (analytical, probabilistic and combinatorial). This diverse array of tools, while attesting to the vitality of the field, presents several formidable obstacles to the newcomer, and even the expert probabilist. This rigorous introduction to the basic theory is sufficiently self-contained to be accessible to graduate students in mathematics or related sciences, who have mastered probability theory at the graduate level, but have not necessarily been exposed to advanced notions of functional analysis, algebra or geometry. Useful background material is collected in the appendices and exercises are also included throughout to test the reader's understanding. Enumerative techniques, stochastic analysis, large deviations, concentration inequalities, disintegration and Lie algebras all are introduced in the text, which will enable readers to approach the research literature with confidence.

作者介绍:

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标签

数学

随机过程

评论

写的很清楚，比Tao的那本要深入（不过Tao写书的风格对读者很友好），topic基本上涵盖了目前RMT的各个方向。Chapter 2是moment method，也是整个RMT的入门，后面开始就基本上各自成块，取决于每个人的方向了。

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书评

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