

University of Toronto, St. George's Campus, 128 St. George Street, Toronto, ON, Canada M5S 1A5
 E-mail: FRAN.NIELSEN@utoronto.ca

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Abstract. We study the asymptotic behaviour of a functional involving the spectral values of a random matrix.

$$\int_{\mathbb{R}} \frac{1}{\lambda} \log \left(\frac{1}{n} \sum_{i=1}^n \lambda_i^2 \right) d\mu_n(\lambda)$$

where μ_n is the spectral measure of a random matrix.

Key words and phrases. asymptotic behaviour, random matrix theory

MSC:

$$\begin{aligned} &60B10, 60B20, 60B40, \\ &62M10, 62M20, 62M30, \\ &62M40 \end{aligned}$$

Mathematics Subject Classification (2010). Primary: 60B10, 60B20, 60B40, 62M10, 62M20, 62M30, 62M40

$$\begin{aligned} &60B10, 60B20, \\ &60B40, \\ &62M10, 62M20, \\ &62M30, 62M40 \end{aligned}$$

1. Introduction

We study the asymptotic behaviour of a functional involving the spectral values of a random matrix.

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Problem 1. Prove that the asymptotic behaviour of the functional involving the spectral values of a random matrix is as follows:

$$\int_{\mathbb{R}} \frac{1}{\lambda} \log \left(\frac{1}{n} \sum_{i=1}^n \lambda_i^2 \right) d\mu_n(\lambda)$$

converges to

Problem 2.

Study the asymptotic behaviour of the functional

$$\int_{\mathbb{R}} \frac{1}{\lambda} \log \left(\frac{1}{n} \sum_{i=1}^n \lambda_i^2 \right) d\mu_n(\lambda)$$

where μ_n is the spectral measure of a random matrix.

$$\begin{aligned} &\frac{1}{n} \sum_{i=1}^n \lambda_i^2 \\ &= \frac{1}{n} \sum_{i=1}^n \lambda_i^2 \\ &= \frac{1}{n} \sum_{i=1}^n \lambda_i^2 \\ &= \frac{1}{n} \sum_{i=1}^n \lambda_i^2 \end{aligned}$$

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