

Stanford University
Departments of Mathematics and Statistics

PROBABILITY SEMINAR

4pm, Monday, December 2, 2019
Sequoia Hall Room 200

Refreshments served at 3:30pm in the Lounge.

Speaker: Nicholas Cook, *Stanford Statistics*

Title: The pseudospectrum of polynomials in random matrices

Abstract:

The pseudospectrum of an operator is the set of “almost eigenvalues” in the complex plane. Pseudospectra are important for quantifying the stability of numerical algorithms involving non-normal matrices. In recent years there has been enormous progress on understanding the pseudospectrum of random matrices with iid entries. In this talk I will discuss some extensions to quadratic polynomials in iid matrices.

This is based on joint work with Alice Guionnet and Jonathan Husson.