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Log-Gases and Random Matrices (LMS-34) Peter J. Forrester, 2010-07-01 Random matrix theory both as an application and as a theory has evolved rapidly over the past fifteen years Log Gases and Random Matrices gives a comprehensive account of these developments emphasizing log gases as a physical picture and heuristic as well as covering topics such as beta ensembles and Jack polynomials Peter Forrester presents an encyclopedic development of log gases and random matrices viewed as examples of integrable or exactly solvable systems Forrester develops not only the application and theory of Gaussian and circular ensembles of classical random matrix theory but also of the Laguerre and Jacobi ensembles and their beta extensions Prominence is given to the computation of a multitude of Jacobians determinantal point processes and orthogonal polynomials of one variable the Selberg integral Jack polynomials and generalized hypergeometric functions Painlevé transcendents macroscopic electrostatics and asymptotic formulas nonintersecting paths and models in statistical

mechanics and applications of random matrix theory This is the first textbook development of both nonsymmetric and symmetric Jack polynomial theory as well as the connection between Selberg integral theory and beta ensembles The author provides hundreds of guided exercises and linked topics making Log Gases and Random Matrices an indispensable reference work as well as a learning resource for all students and researchers in the field *Random Matrix Theory and Orthogonal Pyramids*, 2001 Symmetric Functionals on Random Matrices and Random Matchings Problems Grzegorz Rempala, Jacek Wesolowski, 2007-12-06 This IMA Volume in Mathematics and its Applications SYMMETRIC FUNCTIONALS ON RANDOM MATRICES AND RANDOM MATCHINGS PROBLEMS During the academic year 2003 2004 the Institute for Mathematics and its Applications IMA held a thematic program on Probability and Statistics in Complex Systems The program focused on large complex systems in which stochasticity plays a significant role Such systems are very diverse and the IMA program emphasized systems as varied as the human genome the internet and world financial markets Although quite different these systems have features in common such as multitudes of interconnecting parts and the availability of large amounts of high dimensional noisy data The program emphasized the development and application of common mathematical and computational techniques to model and analyze such systems About 1 000 mathematicians statisticians scientists and engineers participated in the IMA thematic program including about 50 who were in residence at the IMA during much or all of the year The present volume was born during the 2003 2004 thematic program at the IMA The two authors were visitors to the IMA during the program year with the first author resident for the entire ten months This volume is a result of the authors' interactions at the IMA and especially their discussions with the many other program participants in the program and their involvement in the numerous tutorials workshops and seminars held during the year

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