

Amendment

For Favour of posting



The Hong Kong University of Science and Technology

Department of Mathematics

Seminar on Pure Mathematics

Dunkl theory and random matrices

By

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Abstract

Hermitian Gaussian random matrices permit a parameter dependent generalisation in correspondence with the natural diffusion operator on the matrix space. In the co-ordinates of the eigenvalues and eigenvectors, the diffusion operator gives rise to a Fokker-Planck operator. In this seminar, the relationship of this operator to operators first defined by Dunkl will be explained, as will some of the consequences.

Date: Tuesday, 5 June 2018

Time: 11:00a.m. - 12:00p.m.

**Venue: Room 5560, Academic Building
(Lifts 27, 28), HKUST**

All are welcome!