

### extreme eigen values of pdf

i.e., the eigenvalues  $\lambda_j$  strictly interlace the eigenvalues  $\mu_j$ ; this is known as Cauchy's interlacing theorem. These results are well-known, and we refer to, e.g., [9], [11] and [25]. A positive-definite matrix  $T$  will therefore certainly have an eigenvalue in the interval  $(0, 1)$ . In [9], the smallest eigenvalue is then computed from  $f(\lambda) = 0$ .

### EXTREME EIGENVALUES OF REAL SYMMETRIC TOEPLITZ MATRICES

Distributions of the extreme eigenvalues of random matrices and, in particular, real and complex Jacobi random matrices [3, 5, 17]. The distribution of the extreme eigenvalues of the real Jacobi random matrices are by deriving explicit expressions for the extreme eigenvalues of all  $n \times n$  Jacobi matrices in terms of the hypergeometric function of a matrix argument.

### DISTRIBUTIONS OF THE EXTREME EIGENVALUES

between eigenvalues of unitary matrices. This relies both on Soshnikov's method and a convergence of the process of small gaps to a Poisson point process. The same reasoning equally applies to the small gaps between eigenvalues from the Gaussian unitary ensemble (Theorem 1.4, Corollary 1.5). The proofs of the small spacings asymptotics are in Section 2.

### Extreme gaps between eigenvalues of random matrices

distributions of the extreme eigenvalues of the complex Wishart ensemble [14]. Their results, too, are the natural analogues of the real case discussed in Muirhead [13]. Such explicit formulas become increasingly important now that there are algorithms for their efficient computation in practice [9, 10].

### DISTRIBUTIONS OF THE EXTREME EIGENVALUES OF THE

The extreme eigenvalues and maximum degree of  $k$ -connected irregular graphs A Nonregular Analogue of Conference Graphs Eigenvalues of complete multipartite graphs

### Extreme eigenvalues of nonregular graphs - [PDF Document]

PDF | The purpose of this paper is the determination, at low cost, of the "extreme" eigenvalues of a hermitian matrix  $A$ . There are two kinds of extreme eigenvalues that we want to estimate.

### (PDF) A STRATEGY FOR DETECTING EXTREME EIGENVALUES

phenomenon for the extreme eigenvalues under the Gaussian assumption, and these eigenvalues are proved to be asymptotic normal assuming that the spike eigenvalues in  $\hat{\lambda}^\dagger$  are simple.

### Extreme eigenvalues of large-dimensional spiked

In [18] (Golub and Liao), a continuous-time system which is based on the projective dynamic is proposed to solve some concave optimization problems (with the unit ball constraint) resulted from ...

### (PDF) Algorithms for extreme eigenvalue problems

Extreme eigenvalue fluctuations for GUE C. Donati-Martin 2014 Program Women and Mathematics, IAS 1 Introduction Random matrices were introduced in multivariate statistics, in the thirties by Wishart [Wis] and in theoretical physics by Wigner [Wig] in the fifties. Since then, the theory developed in a wide range of mathematics fields and physical mathematics.

### Extreme eigenvalue fluctuations for GUE

Toeplitz matrix, extreme eigenvalues, odd and even spectra, spectral equation, secular equation, rational approximation. (02000 American Mathematical Society 649 This content downloaded from 131.123.46.146 on Thu, 27 Feb 2014 13:17:53 PM All use subject to JSTOR Terms and Conditions.

### **Extreme Eigenvalues of Real Symmetric Toeplitz Matrices**

1963] extreme eigenvalues of convolution operators 395 the theorem described in §1.1 whose conclusion is  $p_m = M \epsilon^{-1} X_{m-1} + o(\epsilon^{-1})$  and perhaps also the related result concerning the eigenfunctions, which we

### **EXTREME EIGENVALUES OF $d$ -DIMENSIONAL CONVOLUTION OPERATORS**

useful bounds on the extreme eigenvalues and vectors of matrices for Harper's operators Daniel Bump, Persi Diaconis, Angela Hicks, Laurent Miclo,

### **USEFUL BOUNDS ON THE EXTREME EIGENVALUES AND VECTORS OF**

Near extreme eigenvalues of large random Gaussian matrices and applications Gregory Schehr LPTMS, CNRS-Université Paris-Sud XI A. Perret, ... on the pdf of : Gumbel, Fréchet, Weibull Fully understood for i.i.d. random variables ... Exact results for the statistics of near extreme eigenvalues of GUE

### **Near extreme eigenvalues of large random Gaussian matrices**

extreme eigenvalues to derive an ARL approximation. We further refined the precision our ARL approximation by capturing the temporal dependence of the detection statistic which is an inherent problem that needs to be addressed for change-point detection procedure due to its sliding window

### **Sequential detection of low-rank changes using extreme**

Under the assumption  $(\{p \gg N^{2/3}\})$ , we prove the universality of eigenvalue distributions both in the bulk and at the edge of the spectrum. More precisely, we prove (1) that the eigenvalue spacing of the Erdős-Rényi graph in the bulk of the spectrum has the same distribution as that of the Gaussian orthogonal ensemble; and (2) that the second largest eigenvalue of the Erdős-Rényi graph has the same distribution as the largest eigenvalue of the Gaussian orthogonal ensemble.

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