

Lectures on Random Matrices (Spring 2025)

Lecture 3: Eigenvalue densities, Dyson Brownian motion

Leonid Petrov

Wednesday, January 22, 2025*

References

L. PETROV, UNIVERSITY OF VIRGINIA, DEPARTMENT OF MATHEMATICS, 141 CABELL
DRIVE, KERCHOF HALL, P.O. BOX 400137, CHARLOTTESVILLE, VA 22904, USA
E-mail: lenia.petrov@gmail.com

*[Course webpage](#) • [TeX Source](#) • Updated at 10:34, Sunday 12th January, 2025