

Lectures on Random Matrices (Spring 2025)

Lecture 2: Wigner semicircle law

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Notes for the lecturer

PREP:

1. SC is uniquely determined by its moments; need Carleman criterion to show that the moments determine the distribution.
2. from expected moments to the full convergence, some analysis needed

References

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*[Course webpage](#) • [TeX Source](#) • Updated at 10:16, Monday 13th January, 2025