Yuanyuan Xu

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Research Interests

Probability Theory, Mathematical Physics and Mathematical Statistics, with a focus on Random Matrix Theory.

Employment

Postdoc at IST Austria

2021-now

Mentor: László Erdős

Postdoc at KTH Stockholm

2018-2021

Mentor: Kevin Schnelli

Education

Ph.D. in Applied Mathematics

2013-2018

University of California, Davis, United States

Advisor: Alexander Soshnikov

B.S. in Mathematics and Applied Mathematics

2009-2013

University of Science and Technology of China, Hefei

Advisor: Xing Liang

Papers and preprints

- 1. Convergence rate to the Tracy-Widom laws for the largest eigenvalue of sample covariance matrices (with Kevin Schnelli). Preprint arXiv:2108.02728 (2021).
- 2. Convergence rate to the Tracy-Widom laws for the largest eigenvalue of Wigner matrices (with Kevin Schnelli). Preprint arXiv:2102.04330 (2021).
- 3. Central limit theorem for mesoscopic eigenvalue statistics of free sum of matrices (with Zhigang Bao and Kevin Schnelli). Accepted by *International Mathematics Research Notices* (2020).
- 4. On fluctuations of global and mesoscopic linear statistics of generalized Wigner matrices (with Yiting Li). *Bernoulli* **27**(2), 1057-1076 (2021).
- 5. Central limit theorem for mesoscopic eigenvalue statistics of deformed Wigner matrices and sample covariance matrices (with Yiting Li and Kevin Schnelli). Annales de l'Institut Henri Poincaré Probabilités et Statistiques 57(1), 506-546 (2021).
- 6. Gaussian Approximation of the Distribution of Strongly Repelling Particles on the Unit Circle (with Alexander Soshnikov). Theory of Probability and Its Applications 65(4), 588-615 (2021).

Talks and conferences

Seminar talks:

- Stochastic Seminar, IRMA, Strasbourg, 2019.
- Random Matrix Theory Seminar, KTH, 2019.
- Probability Seminar, University of Science and Technology of Hong Kong, 2019.
- Random Matrix Theory Seminar, KTH, 2018.
- Seminar on Stochastic Processes (poster), ICERM, Brown University, 2018.
- Mathematical Physics and Probability Seminar, UC Davis, 2018.

- Student-Run Applied and Math Seminar, UC Davis, 2017.

Attended conferences and Summer schools:

- Random Matrix EurAsia 2020, Singapore, 2020 (postponed to 2022).
- QMATH 14: Mathematical Results in Quantum Physics, Special Session of Random Systems (contributed talk), Aarhus University, 2019.
- Fall Western Sectional Meeting, UC Riverside, 2017.
- Graduate Summer School of the 2017 PCMI Summer Session on Random Matrix Theory, IAS/PCMI, 2017.
- Graduate Summer School of Subfactors: planar algebras, quantum symmetries, and random matrices, MSRI, 2017.
- Summer School of Stochastic Processes and Random Matrices, Les Houches, France, 2015.

Honors and Awards

- 1. Travel Grant, Karl Enguers Foundation, 2020-2021 (postponed).
- 2. Travel Support, ICERM, 2018.
- 3. Travel Support, IAS/PCMI, 2017.
- 4. Travel Support, MSRI, 2017.
- 5. Department Travel Award, UC Davis, 2015, 2017.
- 6. Department/Graduate Program Fellowship, UC Davis, 2013-2018.
- 7. Cyrus Tang Scholarship, Cyrus Tang Foundation, 2013.
- 8. Outstanding Student Scholarship, USTC, 2013.

Teaching

Instructor:

- Calculus: Integral Calculus, Summer Session I, UC Davis, 2016.

Teaching Assistant at UC Davis:

- Applied Mathematics (graduate course), Fall 2014.
- Real Analysis, Spring 2017.
- Linear Algebra, Fall 2013, Fall 2014, Fall 2017.
- Differential Equations, Winter 2014, Spring 2016.
- Calculus: Differential and Integral Calculus, Winter 2015, Winter 2016, Fall 2016.
- Calculus for Biology and Medicine, Spring 2014, Fall 2015, Winter 2017.

Services

Academic Supervision:

- Co-advise Samuel Modée (master student at KTH) with Kevin Schnelli.

Journal Referee: Bernoulli; Linear Algebra and its Applications; Journal of Mathematical Physics; Journal of Statistical Physics; Probability and Mathematical Physics; Statistics and Probability Letters.