

Random Walks on Reductive Groups

The classical theory of random walks describes the asymptotic behavior of sums of independent identically distributed random real variables. This book explains the generalization of this theory to products of independent identically distributed random matrices with real coefficients.

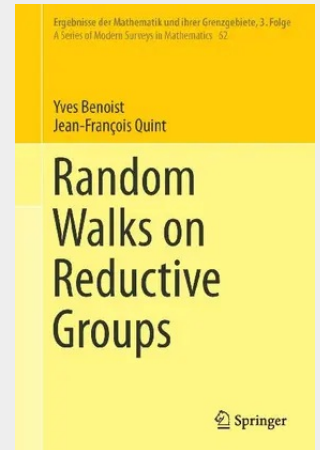
Under the assumption that the action of the matrices is semisimple – or, equivalently, that the Zariski closure of the group generated by these matrices is reductive – and under suitable moment assumptions, it is shown that the norm of the products of such random matrices satisfies a number of classical probabilistic laws.

This book includes necessary background on the theory of reductive algebraic groups, probability theory and operator theory, thereby providing a modern introduction to the topic.

The classical theory of random walks describes the asymptotic behavior of sums of independent identically distributed random real variables. This book explains the generalization of this theory to products of independent identically distributed random matrices with real coefficients.

Under the assumption that the action of the matrices is semisimple ζ or, equivalently, that the Zariski closure of the group generated by these matrices is reductive – and under suitable moment assumptions, it is shown that the norm of the products of such random matrices satisfies a number of classical probabilistic laws.

This book includes necessary background on the theory of reductive algebraic groups, probability theory and operator theory, thereby providing a modern introduction to the topic.



149,79 €

139,99 € (zzgl. MwSt.)

Lieferfrist: bis zu 10 Tage

Artikelnummer: 9783319477190

Medium: Buch

ISBN: 978-3-319-47719-0

Verlag: Springer

Erscheinungstermin: 01.11.2016

Sprache(n): Englisch

Auflage: 1. Auflage 2016

Serie: Ergebnisse der Mathematik und ihrer Grenzgebiete. 3. Folge / A Series of Modern Surveys in Mathematics

Produktform: Gebunden

Gewicht: 6878 g

Seiten: 323

Format (B x H): 160 x 241 mm

