

北京师范大学 随机数学研究中心

学术报告

题目: Products of random matrices and multitype branching processes in random environments

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时间: 2023年3月31日, 下午 2:00-3:00

地点: 后主楼1124

摘要: Some recent progress on limit theorems for products of independent and identically distributed random matrices will be presented. We focus on precise large deviations and convergence rates in the Gaussian approximation. Applications to multi-type branching processes in random environments will also be presented. (Mainly based on joint works with Ion Grama and Hui Xiao, J. Eur. Math. Soc. 2022, and with Ion Grama and Erwan Pin, Ann. Appl. Prob. 2023.)