

The book was found

An Introduction To Random Matrices (Cambridge Studies In Advanced Mathematics)



Synopsis

The theory of random matrices plays an important role in many areas of pure mathematics and employs a variety of sophisticated mathematical tools (analytical, probabilistic and combinatorial). This diverse array of tools, while attesting to the vitality of the field, presents several formidable obstacles to the newcomer, and even the expert probabilist. This rigorous introduction to the basic theory is sufficiently self-contained to be accessible to graduate students in mathematics or related sciences, who have mastered probability theory at the graduate level, but have not necessarily been exposed to advanced notions of functional analysis, algebra or geometry. Useful background material is collected in the appendices and exercises are also included throughout to test the reader's understanding. Enumerative techniques, stochastic analysis, large deviations, concentration inequalities, disintegration and Lie algebras all are introduced in the text, which will enable readers to approach the research literature with confidence.

Book Information

Series: Cambridge Studies in Advanced Mathematics (Book 118)

Hardcover: 508 pages

Publisher: Cambridge University Press; 1 edition (December 21, 2009)

Language: English

ISBN-10: 0521194520

ISBN-13: 978-0521194525

Product Dimensions: 6 x 1.3 x 9 inches

Shipping Weight: 1.8 pounds (View shipping rates and policies)

Average Customer Review: 3.0 out of 5 stars Â Â See all reviews Â (2 customer reviews)

Best Sellers Rank: #1,514,174 in Books (See Top 100 in Books) #87 in Â Books > Science & Math > Mathematics > Matrices #3751 in Â Books > Textbooks > Science & Mathematics > Mathematics > Statistics #5525 in Â Books > Science & Math > Mathematics > Applied > Probability & Statistics

Customer Reviews

My real rating would perhaps be a 4, but I do wish to counterbalance the other review, which seems a bit unfair. First, a review of the book would be most helpful if it evaluated the product rather than its stated goal. The intended audience is announced to be students familiar with at least graduate-level probability, but who have the persistence and mathematical sophistication to learn tools as they are needed for results. These tools are surprisingly well-summarized and give the reader some confidence that they won't have to take specialized topics courses in each of algebra, geometry,

functional analysis just to understand the proofs of an interesting theorem. Now there are a variety of writing styles in mathematics, and the popular ones are not necessarily the most useful to mathematical researchers. The style adopted here emphasizes details with the goal of developing the reader's technique, rather than of imparting a cocktail party's knowledge of the subject. This has been my primary complaint of most other introductions that I've found on the web, along with the complaint of many sources' omitting large segments of the field and being too narrow. All three of the authors are highly respected in this area, and I suspect this book is a product of their having synthesized respective notes/monographs reflecting their taste for what is most important or interesting. The outcome is a surprisingly broad coverage that illustrates how truly colorful this area is. I really dislike the rather common trend of some mathematics texts to spend many chapters developing machinery and then prove big results with apparent effortlessness.

[Download to continue reading...](#)

An Introduction to Random Matrices (Cambridge Studies in Advanced Mathematics) An Introduction to the Theory of Reproducing Kernel Hilbert Spaces (Cambridge Studies in Advanced Mathematics) Additive Combinatorics (Cambridge Studies in Advanced Mathematics) Classical and Multilinear Harmonic Analysis (Cambridge Studies in Advanced Mathematics) (Volume 1) Matrices and Linear Transformations: Second Edition (Dover Books on Mathematics) Matrices and Transformations (Dover Books on Mathematics) Matrices and Linear Algebra (Dover Books on Mathematics) Transformations Of Coordinates, Vectors, Matrices And Tensors Part I: LAGRANGE'S EQUATIONS, HAMILTON'S EQUATIONS, SPECIAL THEORY OF RELATIVITY AND CALCULUS ... Mathematics From 0 And 1 Book 16) Random House Webster's Word Menu (Random House Newer Words Faster) Understanding Math - Introduction to Matrices The Cambridge Introduction to Postmodernism (Cambridge Introductions to Literature) The Cambridge Introduction to Russian Literature (Cambridge Introductions to Literature) Fundamentos de Álgebra lineal: Números, Matrices y Sistemas (Spanish Edition) Multivariable Calculus with Matrices (6th Edition) Matrices With Applications in Statistics (Wadsworth statistics/probability series) The Theory of Matrices, Second Edition: With Applications (Computer Science and Scientific Computing) Spectra and Pseudospectra: The Behavior of Nonnormal Matrices and Operators How to Understand Matrices: M1 Random Seas and Design of Maritime Structures (Ocean Engineering) (Advanced Series on Ocean Engineering (Paperback)) Advanced Mathematics for Engineers with Applications in Stochastic Processes. Aliakbar Montazer Haghighi, Jian-Ao Lian, Dimitar P. Mishev (Mathematics Research Developments)

[Dmca](#)