Communications in
**Mathematical
Physics**

Lyapunov Exponent, Universality and Phase Transition for Products of Random Matrices

Dang-Zheng Liu[1], Dong Wang[2] , Yanhui Wang[3]

[1] CAS Key Laboratory of Wu Wen-Tsun Mathematics, School of Mathematical Sciences, University of Science and Technology of China, Hefei 230026, People's Republic of China.
E-mail: dzliu@ustc.edu.cn
[2] School of Mathematical Sciences, University of Chinese Academy of Sciences, Beijing 100047, People's Republic of China. E-mail: wangdong@wangd-math.xyz
[3] School of Mathematics and Statistics, Henan University, Kaifeng 475001, People's Republic of China. E-mail: yhwang@henu.edu.cn

Abstract: Products of M i.i.d. random matrices of size $N \times N$ are related to classical limit theorems in probability theory ($N = 1$ and large M), to Lyapunov exponents in dynamical systems (finite N and large M), and to universality in random matrix theory (finite M and large N). Under the two different limits of $M \to \infty$ and $N \to \infty$, the local singular value statistics display Gaussian and random matrix theory universality, respectively. However, it is unclear what happens if both M and N go to infinity. This problem, proposed by Akemann et al. (J Phys A 47(39):395202, 2014) and Deift (SIGMA Symmetry Integr Geom Methods Appl 13, 2017), lies at the heart of understanding both kinds of universal limits. In the case of complex Gaussian random matrices, we prove that there exists a crossover phenomenon as the relative ratio of M and N changes from 0 to ∞: sine and Airy kernels from the Gaussian Unitary Ensemble (GUE) when $M/N \to 0$, Gaussian fluctuation when $M/N \to \infty$, and new critical phenomena when $M/N \to \gamma \in (0, \infty)$. Accordingly, we further prove that the largest singular value undergoes a phase transition between the Gaussian and GUE Tracy–Widom distributions.

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Lyapunov Exponents Of Products Of Random Matrices

Robert C. Qiu,Paul Antonik

Lyapunov Exponents Of Products Of Random Matrices:

Products of Random Matrices Andrea Crisanti,Giovanni Paladin,Angelo Vulpiani,2012-12-06 At the present moment after the success of the renormalization group in providing a conceptual framework for studying second order phase tran sitions we have a nearly satisfactory understanding of the statistical me chanics of classical systems with a non random Hamiltonian The situation is completely different if we consider the theory of systems with a random Hamiltonian or of chaotic dynamical systems The two fields are connected in fact in the latter the effects of deterministic chaos can be modelled by an appropriate stochastic process Although many interesting results have been obtained in recent years and much progress has been made we still lack a satisfactory understanding of the extremely wide variety of phenomena which are present in these fields The study of disordered or chaotic systems is the new frontier where new ideas and techniques are being developed More interesting and deep results are expected to come in future years The properties of random matrices and their products form a basic tool whose importance cannot be underestimated They playa role as important as Fourier transforms for differential equations This book is extremely interesting as far as it presents a unified approach for the main results which have been obtained in the study of random ma trices It will become a reference book for people working in the subject The book is written by physicists uses the language of physics and I am sure that many physicists will read it with great pleasure

Products of Random Matrices and Lyapunov Exponents Chi Shing Sidney Tsang,2010 *New Trends in Lyapunov Exponents* João Lopes Dias,Pedro Duarte,José Pedro Gaivão,Silvius Klein,Telmo Peixe,Jaqueline Siqueira,Maria Joana Torres,2023-10-28 This volume presents peer reviewed surveys on new developments in the study of Lyapunov exponents in dynamical systems and its applications to other areas such as mathematical physics Written by leading experts in their fields the contributions are based upon the presentations given by invited speakers at the New Trends in Lyapunov Exponents workshop held in Lisbon Portugal February 7 11 2022 The works focus on the concept of Lyapunov exponents in their various manifestations in dynamical systems along with their applications to mathematical physics and other areas of mathematics The papers reflect the spirit of the conference of promoting new connections among different subjects in dynamical systems This volume aims primarily at researchers and graduate students working in dynamical systems and related fields serving as an introduction to active fields of research and as a review of recent results as well **Lyapunov Exponents** Ludwig Arnold,Hans Crauel,Jean-Pierre Eckmann,2006-11-14 Since the predecessor to this volume LNM 1186 Eds L Arnold V Wihstutz appeared in 1986 significant progress has been made in the theory and applications of Lyapunov exponents one of the key concepts of dynamical systems and in particular pronounced shifts towards nonlinear and infinite dimensional systems and engineering applications are observable This volume opens with an introductory survey article Arnold Crauel followed by 26 original fully refereed research papers some of which have in part survey character From the Contents L Arnold H Crauel Random Dynamical Systems I Ya Goldscheid Lyapunov exponents and asymptotic behaviour of the product

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   Random Matrices and Their Applications Joel E. Cohen,Harry Kesten,Charles Michael Newman,1986 Features twenty six expository papers on random matrices and products of random matrices This work reflects both theoretical and applied concerns in fields as diverse as computer science probability theory mathematical physics and population biology   **A First Course in Random Matrix Theory** Marc Potters,Jean-Philippe Bouchaud,2020-12-03 The real world is perceived and broken down as data models and algorithms in the eyes of physicists and engineers Data is noisy by nature and classical statistical tools have so far been successful in dealing with relatively smaller levels of randomness The recent emergence of Big Data and the required computing power to analyse them have rendered classical tools outdated and insufficient Tools such as random matrix theory and the study of large sample covariance matrices can efficiently process these big data sets and help make sense of modern deep learning algorithms Presenting an introductory calculus course for random matrices the book focusses on modern concepts in matrix theory generalising the standard concept of probabilistic independence to non commuting random variables Concretely worked out examples and applications to financial engineering and portfolio construction make this unique book an essential tool for physicists engineers data analysts and economists   **Recent Trends in Dynamical Systems** Andreas Johann,Hans-Peter Kruse,Florian Rupp,Stephan Schmitz,2013-09-24 This book presents the proceedings of a conference on dynamical systems held in honor of J rgen Scheurle in January 2012 Through both original research papers and survey articles leading experts in the field offer overviews of the current state of the theory and its applications to mechanics and physics In particular the following aspects of the theory of dynamical systems are covered Stability and bifurcation Geometric mechanics and control theory Invariant manifolds attractors and chaos Fluid mechanics and elasticity Perturbations and multiscale problems Hamiltonian dynamics and KAM theory Researchers and graduate students in dynamical systems and related fields including engineering will benefit from the articles presented in this volume   *Trends In Probability And Related Analysis - Proceedings Of Sap'98* N Kono,Narn-rueih Shieh,1999-10-19 This proceedings volume reflects the current interest in and future direction of probability theory and related theory of analysis and statistics It contains 2 survey papers and 21 contributed papers   *Probability Models In Mathematical Physics - Proceedings Of The Conference* Gregory J Morrow,W S Yang,1991-01-14 The conference proceedings includes discussions

on state of the art developments in an area being cross fertilized by both probability and mathematical physics The physics emphasis represents a vision of exciting interplay between physics and probability Important new results on the following areas are presented self avoiding random walk stochastic geometry on loop groups percolation spin systems magnetism spin glasses static disorder gauge field theory functional integration and quantum field theory **Physical and Numerical Models in Knot Theory** Jorge Alberto Calvo,2005 The physical properties of knotted and linked configurations in space have long been of interest to mathematicians More recently these properties have become significant to biologists physicists and engineers among others Their depth of importance and breadth of application are now widely appreciated and valuable progress continues to be made each year This volume presents several contributions from researchers using computers to study problems that would otherwise be intractable While computations have long been used to analyze problems formulate conjectures and search for special structures in knot theory increased computational power has made them a staple in many facets of the field The volume also includes contributions concentrating on models researchers use to understand knotting linking and entanglement in physical and biological systems Topics include properties of knot invariants knot tabulation studies of hyperbolic structures knot energies the exploration of spaces of knots knotted umbilical cords studies of knots in DNA and proteins and the structure of tight knots Together the chapters explore four major themes physical knot theory knot theory in the life sciences computational knot theory and geometric knot theory **Scientific and Technical Aerospace Reports** ,1989 **Smart Grid using Big Data Analytics** Robert C. Qiu,Paul Antonik,2017-04-17 This book is aimed at students in communications and signal processing who want to extend their skills in the energy area It describes power systems and why these backgrounds are so useful to smart grid wireless communications being very different to traditional wireline communications *Hyperbolic Dynamics, Fluctuations and Large Deviations* D. Dolgopyat, Y. Pesin,M. Pollicott, L. Stoyanov,2015-04-01 This volume contains the proceedings of the semester long special program on Hyperbolic Dynamics Large Deviations and Fluctuations which was held from January June 2013 at the Centre Interfacultaire Bernoulli cole Polytechnique F d rale de Lausanne Switzerland The broad theme of the program was the long term behavior of dynamical systems and their statistical behavior During the last 50 years the statistical properties of dynamical systems of many different types have been the subject of extensive study in statistical mechanics and thermodynamics ergodic and probability theories and some areas of mathematical physics The results of this study have had a profound effect on many different areas in mathematics physics engineering and biology The papers in this volume cover topics in large deviations and thermodynamics formalism and limit theorems for dynamic systems The material presented is primarily directed at researchers and graduate students in the very broad area of dynamical systems and ergodic theory but will also be of interest to researchers in related areas such as statistical physics spectral theory and some aspects of number theory and geometry **Stochastic Modeling and Analysis of Manufacturing Systems** David D. Yao,2012-12-06 Manufacturing systems have

become increasingly complex over recent years This volume presents a collection of chapters which reflect the recent developments of probabilistic models and methodologies that have either been motivated by manufacturing systems research or been demonstrated to have significant potential in such research The editor has invited a number of leading experts to present detailed expositions of specific topics These include Jackson networks fluid models diffusion and strong approximations the GSMP framework stochastic convexity and majorization perturbation analysis scheduling via Brownian models and re entrant lines and dynamic scheduling Each chapter has been written with graduate students in mind and several have been used in graduate courses that teach the modeling and analysis of manufacturing systems **Topology and Condensed Matter Physics** Somendra Mohan Bhattacharjee,Mahan Mj,Abhijit Bandyopadhyay,2017-12-20 This book introduces aspects of topology and applications to problems in condensed matter physics Basic topics in mathematics have been introduced in a form accessible to physicists and the use of topology in quantum statistical and solid state physics has been developed with an emphasis on pedagogy The aim is to bridge the language barrier between physics and mathematics as well as the different specializations in physics Pitched at the level of a graduate student of physics this book does not assume any additional knowledge of mathematics or physics It is therefore suited for advanced postgraduate students as well A collection of selected problems will help the reader learn the topics on one s own and the broad range of topics covered will make the text a valuable resource for practising researchers in the field The book consists of two parts one corresponds to developing the necessary mathematics and the other discusses applications to physical problems The section on mathematics is a quick but more or less complete review of topology The focus is on explaining fundamental concepts rather than dwelling on details of proofs while retaining the mathematical flavour There is an overview chapter at the beginning and a recapitulation chapter on group theory The physics section starts with an introduction and then goes on to topics in quantum mechanics statistical mechanics of polymers knots and vertex models solid state physics exotic excitations such as Dirac quasiparticles Majorana modes Abelian and non Abelian anyons Quantum spin liquids and quantum information processing are also covered in some detail *Mathematical Constants II* Steven R. Finch,2003 Famous mathematical constants include the ratio of circular circumference to diameter 3 14 and the natural logarithm base e 2 718 Students and professionals can often name a few others but there are many more buried in the literature and awaiting discovery How do such constants arise and why are they important Here the author renews the search he began in his book Mathematical Constants adding another 133 essays that broaden the landscape Topics include the minimality of soap film surfaces prime numbers elliptic curves and modular forms Poisson Voronoi tessellations random triangles Brownian motion uncertainty inequalities Prandtl Blasius flow from fluid dynamics Lyapunov exponents knots and tangles continued fractions Galton Watson trees electrical capacitance from potential theory Zermelo s navigation problem and the optimal control of a pendulum Unsolved problems appear virtually everywhere as well This volume continues an outstanding scholarly attempt to

bring together all significant mathematical constants in one place **Modern Trends in Structural and Solid Mechanics 1** Noel Challamel,Julius Kaplunov,Izuru Takewaki,2021-06-29 This book comprised of three separate volumes presents the recent developments and research discoveries in structural and solid mechanics it is dedicated to Professor Isaac Elishakoff This first volume is devoted to the statics and stability of solid and structural members Modern Trends in Structural and Solid Mechanics 1 has broad scope covering topics such as buckling of discrete systems elastic chains lattices with short and long range interactions and discrete arches buckling of continuous structural elements including beams arches and plates static investigation of composite plates exact solutions of plate problems elastic and inelastic buckling dynamic buckling under impulsive loading buckling and post buckling investigations buckling of conservative and non conservative systems and buckling of micro and macro systems This book is intended for graduate students and researchers in the field of theoretical and applied mechanics In Memoriam Marc Yor - Séminaire de Probabilités XLVII Catherine Donati-Martin,Antoine Lejay,Alain Rouault,2015-09-07 This volume is dedicated to the memory of Marc Yor who passed away in 2014 The invited contributions by his collaborators and former students bear testament to the value and diversity of his work and of his research focus which covered broad areas of probability theory The volume also provides personal recollections about him and an article on his essential role concerning the Doeblin documents With contributions by P Salminen J Y Yen J Warren T Funaki J Pitman J F Le Gall L Alili P Graczyk K Yano D Bakry A Aksamit T Choulli J Pitman J Obloj P Spoida P Biane J Najnudel P Fitzsimmons Y Le Jan L C G Rogers E Azmoodeh G Peccati P Baldi N Demni A Rouault N O Connell N Ikeda A Comtet P Bougerol L Chaumont L Devroye D Stroock and M Emery **Lectures On Thermodynamics And Statistical Mechanics - Proceedings Of The Xxii Winter Meeting On Statistical Physics** M Lopez De Haro,C Varea,1994-05-16 This volume of proceedings of the XXII Winter Meeting on Statistical Physics provides an overview of the subjects of current interest in statistical physics Topics discussed include analytical as well as computer studies of the equilibrium properties of fluids electrolytes dense polymer systems and colloidal mixtures proton transfer dynamics chaos in cellular automata sandpile physics and avalanches ballistic aggregation and the electric microfield in a plasma

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