

第19回

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Musashino Center of Mathematical Engineering Seminar

Moments of inverse (m, n, β) -Laguerre matrices

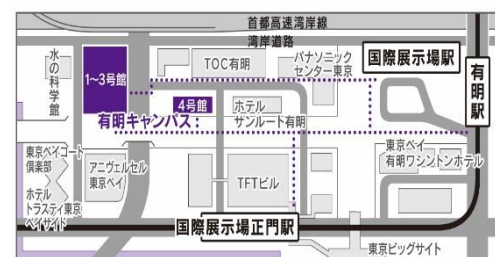
Wishart matrices are one of the fundamental matrix models in multivariate statistics. The classical Wishart ensemble has been generalized to (m, n, β) -Laguerre ensemble for $\beta > 0$. Many properties such as eigenvalue densities and moments of (m, n, β) -Laguerre matrices and inverse (m, n, β) -Laguerre matrices are important in various fields of mathematics and physics. We consider the (m, n, β) -Laguerre ensemble and give a necessary and sufficient condition for finite moments of inverse (m, n, β) -Laguerre matrices to exist. We extend the result to inverse compound Wishart matrices for the values of $\beta = 1$ and 2.

1月29日(月) 16:30-18:00

武蔵野大学有明キャンパス, 4号館 4階 412室

事前登録不要・参加無料: どなたでも自由にご参加いただけます。

りんかい線「国際展示場駅」徒歩7分



コーディネーター: 薩摩 順吉 (武蔵野大学工学部数理工学科 教授)

問い合わせ先: 武蔵野大学数理工学センター

https://www.musashino-u.ac.jp/research/laboratory/mathematical_engineering/

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