4. Satoshi YABUOKU (Kyushu University)

Eigenvalue process of Elliptic Ginibre Ensemble

Abstract

In Random Matrix Theory, Elliptic Ginibre Ensemble (EGE) is a non-symmetric random matrix model, and this model gives an interpolation between GUE and Ginibre ensemble. In this talk, we show that eigenvalue processes of EGE satisfy the SDEs which are very similar to that of Dyson ′ s Brownian motion models, and they are non-colliding a.s. In the perspective of normality of matrices, eigenvector correlations (Overlaps) naturally appear.