

5. Yuuki UEDA (Institute of Technology, Ichinoseki College)

Non-commutative extreme value theory

Abstract

In 2006, Ben Arous and Voiculescu studied the maximum (in Ando's sense) of freely independent random variables. The distribution of these maximum is called free max-convolution. They found one of the most important distributions related with free max-convolution, namely, free extreme value distributions. In this talk, we will introduce known facts and new development about the free extreme value distributions.