

Applied random matrices

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ABSTRACT. This is an introduction to the applied theory of random matrices.

Preface

This is an introduction to the applied theory of random matrices.

Cergy, September 2025

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Part I

Preliminaries

CHAPTER 1

1a.

1b.

1c.

1d.

1e. Exercises

Exercises:

EXERCISE 1.1.

EXERCISE 1.2.

EXERCISE 1.3.

EXERCISE 1.4.

EXERCISE 1.5.

EXERCISE 1.6.

EXERCISE 1.7.

EXERCISE 1.8.

Bonus exercise.

CHAPTER 2

2a.

2b.

2c.

2d.

2e. Exercises

Exercises:

EXERCISE 2.1.

EXERCISE 2.2.

EXERCISE 2.3.

EXERCISE 2.4.

EXERCISE 2.5.

EXERCISE 2.6.

EXERCISE 2.7.

EXERCISE 2.8.

Bonus exercise.

CHAPTER 3

3a.

3b.

3c.

3d.

3e. Exercises

Exercises:

EXERCISE 3.1.

EXERCISE 3.2.

EXERCISE 3.3.

EXERCISE 3.4.

EXERCISE 3.5.

EXERCISE 3.6.

EXERCISE 3.7.

EXERCISE 3.8.

Bonus exercise.

CHAPTER 4

4a.

4b.

4c.

4d.

4e. Exercises

Exercises:

EXERCISE 4.1.

EXERCISE 4.2.

EXERCISE 4.3.

EXERCISE 4.4.

EXERCISE 4.5.

EXERCISE 4.6.

EXERCISE 4.7.

EXERCISE 4.8.

Bonus exercise.

Part II

Basic theory

CHAPTER 5

5a.

5b.

5c.

5d.

5e. Exercises

Exercises:

EXERCISE 5.1.

EXERCISE 5.2.

EXERCISE 5.3.

EXERCISE 5.4.

EXERCISE 5.5.

EXERCISE 5.6.

EXERCISE 5.7.

EXERCISE 5.8.

Bonus exercise.

CHAPTER 6

6a.

6b.

6c.

6d.

6e. Exercises

Exercises:

EXERCISE 6.1.

EXERCISE 6.2.

EXERCISE 6.3.

EXERCISE 6.4.

EXERCISE 6.5.

EXERCISE 6.6.

EXERCISE 6.7.

EXERCISE 6.8.

Bonus exercise.

CHAPTER 7

7a.

7b.

7c.

7d.

7e. Exercises

Exercises:

EXERCISE 7.1.

EXERCISE 7.2.

EXERCISE 7.3.

EXERCISE 7.4.

EXERCISE 7.5.

EXERCISE 7.6.

EXERCISE 7.7.

EXERCISE 7.8.

Bonus exercise.

CHAPTER 8

8a.

8b.

8c.

8d.

8e. Exercises

Exercises:

EXERCISE 8.1.

EXERCISE 8.2.

EXERCISE 8.3.

EXERCISE 8.4.

EXERCISE 8.5.

EXERCISE 8.6.

EXERCISE 8.7.

EXERCISE 8.8.

Bonus exercise.

Part III

Main theorems

CHAPTER 9

9a.

9b.

9c.

9d.

9e. Exercises

Exercises:

EXERCISE 9.1.

EXERCISE 9.2.

EXERCISE 9.3.

EXERCISE 9.4.

EXERCISE 9.5.

EXERCISE 9.6.

EXERCISE 9.7.

EXERCISE 9.8.

Bonus exercise.

CHAPTER 10

10a.

10b.

10c.

10d.

10e. Exercises

Exercises:

EXERCISE 10.1.

EXERCISE 10.2.

EXERCISE 10.3.

EXERCISE 10.4.

EXERCISE 10.5.

EXERCISE 10.6.

EXERCISE 10.7.

EXERCISE 10.8.

Bonus exercise.

CHAPTER 11

11a.

11b.

11c.

11d.

11e. Exercises

Exercises:

EXERCISE 11.1.

EXERCISE 11.2.

EXERCISE 11.3.

EXERCISE 11.4.

EXERCISE 11.5.

EXERCISE 11.6.

EXERCISE 11.7.

EXERCISE 11.8.

Bonus exercise.

CHAPTER 12

12a.

12b.

12c.

12d.

12e. Exercises

Exercises:

EXERCISE 12.1.

EXERCISE 12.2.

EXERCISE 12.3.

EXERCISE 12.4.

EXERCISE 12.5.

EXERCISE 12.6.

EXERCISE 12.7.

EXERCISE 12.8.

Bonus exercise.

Part IV

Advanced aspects

CHAPTER 13

13a.

13b.

13c.

13d.

13e. Exercises

Exercises:

EXERCISE 13.1.

EXERCISE 13.2.

EXERCISE 13.3.

EXERCISE 13.4.

EXERCISE 13.5.

EXERCISE 13.6.

EXERCISE 13.7.

EXERCISE 13.8.

Bonus exercise.

CHAPTER 14

14a.

14b.

14c.

14d.

14e. Exercises

Exercises:

EXERCISE 14.1.

EXERCISE 14.2.

EXERCISE 14.3.

EXERCISE 14.4.

EXERCISE 14.5.

EXERCISE 14.6.

EXERCISE 14.7.

EXERCISE 14.8.

Bonus exercise.

CHAPTER 15

15a.

15b.

15c.

15d.

15e. Exercises

Exercises:

EXERCISE 15.1.

EXERCISE 15.2.

EXERCISE 15.3.

EXERCISE 15.4.

EXERCISE 15.5.

EXERCISE 15.6.

EXERCISE 15.7.

EXERCISE 15.8.

Bonus exercise.

CHAPTER 16

16a.

16b.

16c.

16d.

16e. Exercises

Congratulations for having read this book, and no exercises for this final chapter.

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