

Oberseminar Mathematische Stochastik

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Some analytical properties of free stable laws

Abstract:

Free stable distributions on the line were introduced twenty years ago by Bercovici and Pata as an extension of the semicircular law, in order to describe the spectra of renormalized families of large random matrices with unbounded variance. In this talk, based on a recent joint work with Takahiro Hasebe and Min Wang, I will discuss some problems for these laws related to classical infinite divisibility and shape analysis.