

A unified approach to the problems of outliers and related eigenvectors for spiked additive or multiplicative deformations of classical random matrices as well as Information-Plus-Noise type models, through free subordination properties

Mireille Capitaine
Institut de Mathématiques de Toulouse, France

The aim of this talk is to explain how convergence results which have been established by several authors about outliers and related eigenvectors in the context of large spiked random matricial models can be understood in a unified way thanks to free subordination properties.