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Random Matrices, Random Graphs and Statistical Physics for Machine Learning and Inference | (smr 3703)

Tuesday 17 May 2022

- Adriatico Guest House - Giambiagi Lecture Hall (09:30-16:45)

time	title	presenter
09:30	Covariance inference (1): Sample Covariance matrices, Free Product, S-transform	MARC POTTERS
10:15	Coffee break	
10:40	Covariance inference (2): Eigenvector overlap and Ledoit-Pecche estimator	MARC POTTERS
11:25	Recent free probability methods for large random matrices: computational aspects for non standard random matrix ensembles Part III	CAMILLE MALE
12:10	Lunch Break	
14:00	Recent free probability methods for large random matrices: computational aspects for non standard random matrix ensembles Part IV	CAMILLE MALE
14:45	Break	
15:00	Counting of stationary points via the Lagrange multipliers method	PIERPAOLO VIVO
15:45	Break	
16:00	Statistics of the Lagrange multipliers	PIERPAOLO VIVO