

Random walks on linear groups

S4D3 - Graduate Seminar on Advanced Geometry
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Contents:

The central question in this seminar will be: “What does the product of a large number of randomly picked matrices look like?”. Concretely, let μ be a probability measure on $\mathrm{GL}_n(\mathbb{R})$ and let g_1, \dots, g_k be matrices randomly picked with respect to μ . We will be studying questions of the form:

- What is the asymptotic behavior of the norms $\|g_1 \cdots g_k\|$ as $k \rightarrow \infty$?
- Let $v \in \mathbb{R}^n$ and $f : \mathbb{R}^n \rightarrow \mathbb{R}$ a linear functional. What is the asymptotic behavior of the norms $f(g_1 \cdots g_k \cdot v)$ as $k \rightarrow \infty$?

The tools we use will be a mix of probability theory, ergodic theory, harmonic analysis and group theory.

Literature:

We will be following the book *Random walks on reductive groups* by Y. Benoist and J.-F. Quint.

Preliminaries:

Linear algebra, analysis. Measure and integration theory. Basic group theory. Basic functional analysis.

Organizational meeting:

When: 10 July 2018, 12:30

Where: Room 1.007, Endenicher Allee 60