Triangular matrices and biorthogonal ensembles

Dimitris Cheliotis

University of Athens

Resumo/Abstract:

We discuss the singular values of certain triangular random matrices. When their elements are i.i.d. standard complex Gaussian random variables, the squares of the singular values form a biorthogonal ensemble, and with an appropriate change in the distribution of the diagonal elements, they give the biorthogonal Laguerre ensemble.