CONTENTS

I. Basic theory of products of random matrices

Preface

xiii

A.	Overviews:	
	Limit theorems for products of random matrices: a comparison of two points of view JOSEPH C. WATKINS	5
	Oseledec's multiplicative ergodic theorem: a proof THE EDITORS	• 23
	Products of random matrices: convergence theorems Y. GUIVARC'H AND A. RAUGI	31
	Examples of application of Oseledec's theorem. I Dimension and dynamic systems. II Poisson boundary of random walks on discrete groups of matrices FRANÇOIS LEDRAPPIER	55
В.	Perturbation theory:	
	Multiplicative ergodic theorems for random diffeomorphisms YURI KIFER	67
	Furstenberg-Kesten results: asymptotic analysis STEVEN PINCUS	79
	Stability of exponential growth rate for randomly perturbed random materioducts via Markov-chain arguments ERIC V. SLUD	rix 87
	Representation, positivity and expansion of Lyapunov exponents for linear stochastic systems VOLKER WINSTUTZ	93
c.	Theory of matrix products:	
	On uniform contraction generated by positive matrices MACIEJ WOJTKOWSKI	109
D.	Connections with spectral theory:	
	Lyapunov exponents for some products of random matrices: exact expressions and asymptotic distributions CHARLES M. NEWMAN	121
II.	Spectral theory of random matrices	
	A brief survey on the spectral radius and the spectral distribution of large random matrices with i.i.d. entries CHII-RUEY HWANG	145

	Eigenvalues and eigenvectors of large dimensional sample covariance matrices	
	JACK W. SILVERSTEIN	153
	Spectra for large dimensional random matrices Y. Q. YIN AND Z. D. BAI	161
111.	Applications to computer science, probability and statistics of production of random matrices	<u>ts</u>
Α.	Applications to computer science and statistics:	
	Products of random matrices and computer image generation PERSI DIACONIS AND MEHRDAD SHAHSHAHANI	173
	Products of random matrices as they arise in the study of random walks groups	on
	PERSI DIACONIS AND MEHRDAD SHARSHAHANI	183
, В.	Applications to Markov chains in random environments:	
	On products of random stochastic matrices ROBERT COGBURN	199
	Convolution sequences of measures on the semigroup of stochastic matri. M. ROSENBLATT	
	Random walks on semigroups TZE-CHIEN SUN	221
C.	Other applications to probability theory:	
	A note on random systems with complete connections and their application products of random matrices THOMAS KAIJSER	ons 243
	Using random matrices to give recurrence and transience criteria for random walk in a random environment ERIC KEY	255
	A contraction principle for certain Markov chains and its applications GERARD LETAC	263
ıv.	Scientific applications of random matrices and their products	
	Lyapounov exponents and spectra for one-dimensional random Schroedinger operators	
	S. KOTANI	277
	The density of states of random Schroedinger operators ROBERT S. MAIER	287
	Random matrices in nuclear physics and number theory M. L. MEHTA	295
:	Random matrices and waves in random media GEORGE PAPANICOLAOU	311
		· · · ·

CONTENTS

хi

V.	Supplements	
	Open problems	329
	List of participants in Joint Summer Research Conference at Bowdoin College, 17-23 June 1984	335
	Products of random matrices and related topics in mathematics and science: a bibliography	337

JOEL E. COHEN