CONTENTS

List of Basic Notations and Assumptions xv
Introduction to the English Edition xvii

Chapter 1. Generalized Wishart Density and Integral Representation for Determinants 1

§1. The Haar Measure 1
§2. The Haar Measure On the Group of Orthogonal Matrices 4
§3. The Generalized Wishart Density 7
§4. Integral Representations for Determinants 16
§5. Integration on Grassmann and Clifford Algebras 19

Chapter 2. Moments of Random Matrix Determinants 22

§1. Moments of Random Gram Matrix Determinants 22
§2. Moments of Random Vandermond Determinants. Hypothesis by Mehta and Dyson 29
§3. Methods of Calculating the Moments of Random Determinants 43
§4. Moments of Random Permanents 46
§5. Formulas of Random Determinant Perturbation 48

Chapter 3. Distribution of Eigenvalues and Eigenvectors of Random Matrices 54

§1. Distribution of Eigenvalues and Eigenvectors of Hermitian Random Matrices 54
§2. Distribution of the Eigenvalues and Eigenvectors of Antisymmetric Random Matrices 62
§3. Distribution of Eigenvalues and Eigenvectors of Nonsymmetric Random Matrices 67
§4. Distribution of the Eigenvalues and Eigenvectors of Complex Random Matrices 72
§5. Distribution of Eigenvalues of Gaussian Real Random Matrices 78
§6. Distribution of Eigenvalues and Eigenvectors of Unitary Random Matrices 84

§7. Distribution of Eigenvalues and Eigenvectors of Orthogonal Random Matrices 87
§8. Distribution of Roots of Algebraic Equations with Random Coefficients 93

Chapter 4. Inequalities for Random Determinants 102

§1. The Stochastic Hadamard Inequality 102
§2. Inequalities for Random Determinants 105
§3. The Frechet Hypothesis 110
§4. On Inequalities for Sums of the Martingale Difference and Random Quadratic Forms 112

Chapter 5. Limit Theorems for the Borel Functions of Independent Random Variables 114

§1. Limit Theorems with the Lindeberg Condition 114
§2. Limit Theorems for Polynomial Functions of Independent Random Variables 119
§3. Accompanying Infinitely Divisible Distributions for Borel Functions of Independent Random Variables 128
§4. Limit Theorems for Sums of Martingale Differences 134
§5. Limit Theorems for Sums of Martingale Differences in Nonclassical Situations 158
§6. Limit Theorems for Generalized U Statistics 161
§7. Central Limit Theorem for Some Functionals of Random Walk 164
§8. Limit Theorems for Sums of Random Variables Connected in a Markov Chain 167

Chapter 6. Limit Theorems of the Law of Large Numbers and Central Limit Theorem Types for Random Determinants 170

§1. Limit Theorems of the Law of Large Numbers Type for Random Determinants 170
§2. The Perturbation Method 174
§3. The Orthogonalization Method 188
§4. Logarithmic Law 199
§5. The Central Limit Theorem for the Determinants of Random Matrices of Finite Order 202

Chapter 7. Accompanying Infinitely Divisible Laws for Random Determinants 204

§1. Perturbation Method and Accompanying Infinitely Divisible Laws for Random Determinants 204
§2. The Method of Orthogonalization and Accompanying Infinitely Divisible Laws 213

§3. Central Limit Theorem for Random Permanents 215

Chapter 8. Integral Representation Method 218

§1. Limit Theorem for the Random Analytical Functions 218
§2. Limit Theorems for Random Determinants 220
§3. Method of Integral Representations and Accompanying Infinitely Divisible Laws 235
§4. Limit Theorems of the General Form for Random Determinants 247
§5. Limit Theorems for the Determinants of Random Matrices with Dependent Random Elements 252

Chapter 9. The Connection between the Convergence of Random Determinants and the Convergence of Functionals of Random Functions 255

§1. The Method of Integral Representations and Limit Theorems for Functionals of Random Functions 255
§2. The Spectral Functions Method of Proving Limit Theorems for Random Determinants 263
§3. The Canonical Spectral Equation 269
§4. The Wigner Semicircle Law 282
§5. The General Form of Limit Spectral Functions 289
§6. Normalized Spectral Functions of Symmetric Random Matrices with Dependent Random Entries 295

Chapter 10. Limit Theorems for Random Gram Determinants 297

§1. Spectral Equation for Gram Matrices 297
§2. Limit Theorems for Random Gram Determinants with Identically Distributed Elements 302
§3. Limit Spectral Functions 305

Chapter 11. The Determinants of Toeplitz and Hankel Random Matrices 309

§1. Limit Theorem of the Law of Large Numbers Type 309
§2. The Method of Integral Representations for Determinants of Toeplitz and Hankel Random Matrices 312
§3. The Stochastic Analogue of the Szegö Theorem 315
§4. The Method of Perturbation for Determinants of some Toeplitz Random Matrices 318

Chapter 12. Limit Theorems for Determinants of Random Jacobi Matrices 321

§1. Limit Theorems of the Law of Large Numbers Type 321

§2. The Dyson Equation 323
§3. The Stochastic Sturm–Liouville Problem 333
§4. The Sturm Oscillation Theorem 337
§5. The Central Limit Theorem for Determinants of Random Jacobi Matrices 339
§6. The Central Limit Theorem for Normalized Spectral Functions of Random Jacobi Matrices 342

Chapter 13. The Fredholm Random Determinants 347

§1. Fredholm Determinants of Symmetric Random Matrices 349
§2. Limit Theorems for Eigenvalues of Symmetric Random Matrices 351
§3. Fredholm Determinants of Nonsymmetric Random Matrices and Limit Theorems for Eigenvalues 361
§4. Fredholm Determinants of Random Linear Operators in the Hilbert Space 364

Chapter 14. The Systems of Linear Algebraic Equations with Random Coefficients 366

§1. The Systems of Normal Linear Algebraic Equations 366
§2. The Stochastic Method of Least Squares 370
§3. Spectral Method for the Calculation of Moments of Inverse Random Matrices 372

Chapter 15. Limit Theorems for the Solution of the Systems of Linear Algebraic Equations with Random Coefficients 377

§1. The Arctangent Law 377
§2. Method of Integral Representations of the Solution of Systems of Linear Random Algebraic Equations 381
§3. The Resolvent Method of Solutions of the Systems of Linear Random Algebraic Equations 383
§4. Limit Theorems for Solutions of Difference Equations 388

Chapter 16. Integral Equations with Random Degenerate Kernels 391

§1. Fredholm Integral Equations with Degenerate Random Kernels 391
§2. Limit Theorem for Normalized Spectral Functions 396
§3. Limit Theorems for Spectral Functions of Integral Equations with Random Kernels 398

Chapter 17. Random Determinants in the Spectral Theory of Non-Self-Adjoint Random Matrices 401

§1. Limit Theorems for the Normalized Spectral Functions of Complex Gaussian Matrices 401

§2. The **V**-Transform of Spectral Functions 404
§3. Limit Theorems like the Law of Large Numbers for Normalized Spectral Functions of Non-Self-Adjoint Random Matrices with Independent Entries 407
§4. The Regularized **V**-Transform for Spectral Functions 411
§5. An Estimate of the Rate of Convergence of the Stieltjes Transforms of Spectral Functions to the Limit Function 414
§6. The Estimates of the Deviations of Spectral Functions from the Limit Functions 425
§7. The Circle Law 428
§8. The Elliptic Law 431
§9. Limit Theorems for the Spectral Functions of Non-Self-Adjoint Random Jacobi Matrices 433
§10. The Unimodal Law 437

Chapter 18. The Distribution of Eigenvalues and Eigenvectors of Additive Random Matrix-Valued Processes 442

§1. Distribution of Eigenvalues and Eigenvectors of Random Symmetric Matrix-Valued Processes 442
§2. Perturbation Formulas 443
§3. Continuity and Nondegeneration of Eigenvalues of Random Matrix-Valued Processes with Independent Increments 446
§4. Straight and Back Spectral Kolmogorov Equations for Distribution Densities of Eigenvalues of Random Matrix Processes with Independent Increments 451
§5. Spectral Stochastic Differential Equations for Random Symmetric Matrix Processes with Independent Increments 456
§6. Spectral Stochastic Differential Equations for Random Matrix-Valued Processes with Multiplicative Independent Increments 461
§7. Stochastic Differential Equations for Differences of Eigenvalues of Random Matrix-Valued Processes 463
§8. Resolvent Stochastic Differential Equation for Self-Adjoint Random Matrix-Valued Processes 465
§9. Resolvent Stochastic Differential Equation for Non-Self-Adjoint Random Matrix-Valued Processes 466

Chapter 19. The Stochastic Ljapunov Problem for Systems of Stationary Linear Differential Equations 468

§1. The Stochastic Ljapunov Problem for Systems of Linear Differential Equations with the Symmetric Matrix of Coefficients 468
§2. Hyperdeterminants 470

§3. The Stochastic Ljapunov Problem for Systems of Linear Differential Equations with a Nonsymmetric Matrix of Coefficients 471
§4. The Spectral Method of Calculating a Probability of Stationary Stochastic Systems Stability 472
§5. The Resolvent Method of Proving the Stability of the Solutions of Stochastic Systems 473
§6. The Spectral Method of Calculating Mathematical Expectations of Exponents of Random Matrices 476
§7. Method of Stochastic Diffusion Equations 478

Chapter 20. Random Determinants in the Theory of Estimation of Parameters of Some Systems 481

§1. The Estimation of Solutions of Equation Systems with Multiplicative Errors in the Series of Observation 481
§2. Spectral Equations for Minimax Estimations of Parameters of Linear Systems 484
§3. The Estimation of the Parameters of Stable Discrete Control Systems 486
§4. The Parameter Estimation of Nonlinear Control Systems 491
§5. Limit Theorems of the General Form for the Parameter Estimation of Discrete Control Systems 495
§6. Limit Theorem for Estimating Parameters of Discrete Control Systems with Multiplicative Noises 498
§7. Estimating Spectra of Stochastic Linear Control Systems and Spectral Equations in the Theory of the Parameters Estimation 499

Chapter 21. Random Determinants in Some Problems of Control Theory of Stochastic Systems 503

§1. The Kalman Stochastic Condition 503
§2. Spectrum Control in Systems Described by Linear Equations in Hilbert Spaces 508
§3. Adaptive Approach to the Control of Manipulator Motion 518
§4. The Perturbation Method of Linear Operators in the Theory of Optimal Control of Stochastic Systems 524

Chapter 22. Random Determinants in Some Linear Stochastic Programming Problems 527

§1. Formulation of the Linear Stochastic Programming Problem 528
§2. Systems of Inequalities with Random Coefficients in Linear Stochastic Programming 529

§3. Integral Representation Method for Solving Linear Stochastic Programming Problems 535

Chapter 23. Random Determinants in General Statistical Analysis 539

§1. The Equation for Estimation of Parameters of Fixed Functions 540
§2. The Equations for Estimation of Twice-Differentiable Functions of Unknown Parameters 542
§3. The Quasiinversion Method for Solving G_1-Equations 543
§4. The Fourier Transformation Method 545
§5. Equations for Estimations of Functions of Unknown Parameters 547
§6. G-Equations of Higher Orders 549
§7. G-Equation for the Resolvent of Empirical Covariance Matrices if the Lindeberg Condition Holds 550
§8. G-Equation for the Stieltjes Transformation of Normal Spectral Functions of the Empirical Covariance Matrices Beam 557
§9. G_1-Estimate of Generalized Variance 565
§10. G_2-Estimate of the Stieltjes Transform of the Normalized Spectral Function of Covariance Matrices 568
§11. G_3-Estimation of the Inverse Covariance Matrix 577
§12. G_4-Estimates of Traces of Covariance Matrix Powers 580
§13. G_5-Estimates of Smoothed Normalized Spectral Functions of Empirical Covariance Matrices 581
§14. Parameter Estimation of Stable Discrete Control Systems under G-Conditions 583

Chapter 24. Estimate of the Solution of the Kolmogorov–Wiener Filter 588

§1. The G_9-Estimate of the Solution of the Kolmogorov–Wiener Filter 589
§2. Asymptotic Normality of the G_9-Estimate of the Solution of the Kolmogorov–Wiener Equation 591
§3. The G_{10}-Estimate of the Solution of the Regularized Kolmogorov–Wiener Filter 593

Chapter 25. Random Determinants in Pattern Recognition 595

§1. The Bayes Method for Classification of Two Populations 595
§2. Observation Classifications in the Case of Two Populations Having Known Multivariate Normal Distributions with Identical Covariance Matrices 597
§3. The G_{11}-Estimate of the Mahalanobis Distance 598
§4. Asymptotic Normality of Estimate G_{11} 600

§5. The G_{12}-Estimate of the Regularized Mahalanobis Distance 601
§6. The G_{13}-Anderson–Fisher Statistics Estimate 611
§7. The G_{15}-Estimate of the Nonlinear Discriminant Function, Obtained by Observations over Random Vectors with Different Covariance Matrices 615

Chapter 26. Random Determinants in the Experiment Design 616

§1. The Resolvent Method in the Theory of Experiment Design 617
§2. The G_{16}-Estimate of the Estimation Errors in the Theory of the Design of Experiments 624

Chapter 27. Random Determinants in Physics 627

§1. The Wigner Hypothesis 627
§2. Some Properties of the Stochastic Scattering Matrix 635
§3. Application of Random Determinants in Some Mathematical Models of Solid–State Physics 642

Chapter 28. Random Determinants in Numerical Analysis 644

§1. Consistent Estimations of the Solutions of Systems of Linear Algebraic Equations, Obtained during Observations of Independent Random Coefficients with Identical Variances 645
§2. Consistent Estimations of the Solutions of a System of Linear Algebraic Equations with a Symmetric Matrix of Coefficients 655

References 657

Index 668