
Contents

Introduction	9
1. Statistical moments	33
1.1. General notation	33
1.2. Measurability of eigenvalues and eigenelements	37
1.3. Calculation of the moments for eigenvalues and eigenvectors of random matrices	46
1.3.1. Randomly perturbed symmetric matrices with simple eigenvalues of the unperturbed matrix.....	47
1.3.2. Randomly perturbed symmetric matrices with multiple eigenvalues of the unperturbed matrix	60
1.3.3. Applications	67
1.3.3.1. Random matrices with independent almost surely bounded elements	67
1.3.3.2. Random matrices with independent normally distributed elements..	73
1.3.3.3. Probabilistic characteristics of eigenvalues of multiplicity two	80
1.4. Calculation of the moments of eigenvalues and eigenfunctions for stochastic differential operators	86
1.4.1. General case	86
1.4.2. Self-adjoint eigenvalue problems with deterministic boundary conditions	97
1.4.3. A characteristic special class of the general case	107
1.4.3.1. Calculation of moments and asymptotic results	109
1.4.3.2. Numerical results	120
1.4.3.3. "White noise" as coefficient processes	132
1.4.4. Application to random vibrations	139
2. Limit theorems	147
2.1. Limit theorems for functionals of weakly correlated fields	147
2.1.1. Weakly correlated fields	147
2.1.2. A limit theorem for linear functionals	152
2.1.3. A limit theorem for functions of linear functionals	165
2.2. Limit distributions for eigenvalues and eigenvectors of random matrices	171
2.2.1. The method of Ritz	171
2.2.2. Eigenvalue problems for random matrices.....	177
2.2.3. Simulation results.....	191
2.2.4. Applications	202
2.2.4.1. Bending vibrations of bars	205
2.2.4.2. Buckling problems	215

2.3.	Limit distributions of eigenvalues and eigenfunctions of random differential operators	222
2.3.1.	Perturbation results	224
2.3.2.	A limit theorem for eigenvalues and eigenfunctions.....	235
2.3.3.	Applications to special eigenvalue problems	246
	Symbol Index	262
	Bibliography	264
	Author Index	269
	Subject Index	270