

CONTEMPORARY MATHEMATICS

Random Matrices and Their Applications

**Proceedings of a Summer
Research Conference held
June 17–23, 1984**

AMERICAN MATHEMATICAL SOCIETY

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Random Matrices and Their Applications

**Proceedings of the AMS-IMS-SIAM
Joint Summer Research Conference
held June 17-23, 1984, with
support from the National Science
Foundation**

**Joel E. Cohen, Harry Kesten
and Charles M. Newman, Editors**

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**Random Matrices and
Their Applications**

In memory of Mark Kac

1914-1984

Mathematician, teacher, raconteur, friend
par excellence

PREFACE

The purpose of this volume is to describe some recent and not so recent discoveries about random matrices and their applications to a wide audience of scientists and pure and applied mathematicians. The authors were requested to provide exposition, not detailed reports of new research; to give simple, concrete and vivid examples of significant phenomena, rather than abstract but inaccessible theorems that might cover all possibilities. The papers provide heuristic interpretations of results, sketch the ideas of proofs, and point to or comment on the original reports of research. The papers draw on or describe applications in the fields of probability theory, functional analysis, group theory, mathematical physics, statistics, computer science, population biology, and number theory. All papers were refereed for expository and technical quality. The editors are grateful for the co-operative efforts of the authors and the referees.

The papers in this volume fall into two broad groups: those concerned with products of random matrices and those in which the multiplication of random matrices plays no role. Interest in random matrices per se has a fairly long tradition in statistics and in physics (e.g. Mehta, 1967) [citations are given in the bibliography at the end of the book]. Interest in products of random matrices can be dated from the first published paper on the topic by Bellman (1956). The results about the asymptotic behavior of products of random matrices discovered by Furstenberg and Kesten (1960) led to much of the interest in products of random matrices over the last twenty-five years, as many of the papers on products of random matrices in this volume demonstrate.

Most of these papers were presented at a meeting on random matrices and their applications, organized as an AMS-IMS-SIAM Joint Summer Research Conference in the Mathematical Sciences at Bowdoin College, Brunswick, Maine, 17-23 June 1984. This may have been the first, but was certainly not the only, conference devoted to random matrices and their applications. Simultaneously with the Bowdoin meeting, a meeting on products of random matrices was held in Toulouse, France. In November 1984 another meeting on Lyapounov exponents was held in Bremen, West Germany.

The papers in this volume, like the participants at the Bowdoin meeting, represent well the world community of mathematics and mathematical sciences. At the meeting were contributors and participants whose national origins or nationalities included China and Taiwan, France, Germany, Greece, India, Israel, Japan, Korea, The Netherlands, Poland, Sweden, and the United States. In recognition of the outstanding contributions of Soviet mathematicians to the field, the organizers extended invitations to several through official channels but unfortunately received no response.

The organizers are grateful to the National Science Foundation for financial support of the meeting, to Bowdoin College for a most congenial setting, to the sponsoring organizations (Institute of Mathematical Statistics, Society for Industrial and Applied Mathematics, American Mathematical Society), and to the AMS for administrative support in the friendly and effective person of Carole Kohanski. The organizers of this conference are grateful to the Organizing Committee of the Joint Summer Research Conferences, R. O. Wells, Jr., Chairman, and in particular to member James Glimm, for the invitation to organize this conference and prepare a volume of papers based on it. Anne Marie Welna provided administrative and secretarial assistance in producing this book.

Joel E. Cohen

Harry Kesten

Charles M. Newman

CONTENTS

Preface	xiii
I. <u>Basic theory of products of random matrices</u>	
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 dynamical systems. II Poisson boundary of random walks on discrete groups of matrices FRANÇOIS LEDRAPPIER	55
B. 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 matrix products via Markov-chain arguments ERIC V. SLUD	87
Representation, positivity and expansion of Lyapunov exponents for linear stochastic systems VOLKER WIRSTUTZ	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. <u>Spectral theory of random matrices</u>	
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. RAI	161
III. <u>Applications to computer science, probability and statistics of products of random matrices</u>	
A. 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 on groups	
PERSI DIACONIS AND MEHRDAD SHAHSHAHANI	183
B. 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 matrices	
M. ROSENBLATT	215
Random walks on semigroups	
TZE-CHIEN SUN	221
C. Other applications to probability theory:	
A note on random systems with complete connections and their applications to products of random matrices	
THOMAS KAIJSER	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	
GÉRARD LETAC	263
IV. <u>Scientific applications of random matrices and their products</u>	
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
Demographic applications of random matrix products	
S. TULJAPURKAR	319

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

Basic theory of products of random matrices

Overviews

**LIMIT THEOREMS FOR PRODUCTS OF RANDOM MATRICES:
A COMPARISON OF TWO POINTS OF VIEW**

Joseph C. Watkins¹

As we set out to prove limit theorems for sums of random variables, we may choose to reason along either one of two separate lines. Let us begin by considering a sequence X, X_1, X_2, \dots of independent identically distributed random variables.

1. If we view the sequence of partial sums as an outcome for a random walk, then we may interpret the law of large numbers as saying that despite the fact that the sums are random, their growth is roughly linear,

$$\sum_{k=1}^n X_k \sim n EX.$$

The error in this statement is made more precise via the central limit theorem. The difference between the actual random growth and the approximated linear growth is, upon division by \sqrt{n} , nearly normally distributed,

$$\frac{1}{\sqrt{n}} \left(\sum_{k=1}^n X_k - nEX \right) \sim N(0, \text{Var } X).$$

Thus the first line is specified by having each contribution to the sum remain large, but rescaling the sum in order to analyze the asymptotic behavior.

2. The second line, generalized by the language of infinitesimal triangular arrays, begins by considering the outcomes of a sum of many small independent perturbations. Guided by such considerations, we may now interpret the law of large numbers as saying

$$\sum_{k=1}^n \frac{1}{n} X_k \sim EX.$$

The difference between the sum and its limit is converging to zero, and so,

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