

## STANFORD PROBABILITY SEMINAR

**Ofer Zeitouni**, University of Minnesota

**Monday, 11 April 2005**

**4:15pm** (Refreshments at 4pm in the 1st Floor Lounge)

Sequoia Hall, Room 200

### **CLT's for linear statistics of random matrices**

**Abstract.** I will describe enumeration techniques that lead to a CLT for traces of symmetric random matrices with independent but not necessarily identically distributed entries. I will then explain how the use of concentration inequalities allows one to extend the CLT to linear statistics of more general type. (Joint work with G. W. Anderson)