STANFORD PROBABILITY SEMINAR

Persi Diaconis, Stanford
Monday, 23 January 2006
4:15pm (Refreshments at 4pm in the 1st Floor Lounge)
Sequoia Hall, Room 200

Kac-Szegö Theorem: An Exposition

Abstract. Szegö's Theorem gives the asymptotic behavior of the eigenvalues of large toeplitz matrices. A generalization due to Kac-Murdock-Szegö gives similar results where the diagonals are allowed to vary. There is a beautiful proof due to Hale Trotter. All will be explained in this expository talk.