

18.338 Eigenvalues of Random Matrices

Problem Set 2

Due Date: Mon March. 19, 2018

Reading and Notes

Read chapter 5, 9, 10, 11, 12 of the class notes. Please again give your feedback especially high level style and where things did not make sense, in addition to spelling or technical errors

Homework

Do at least four out of the following problems (Computational/Mathematical problems are denoted as C/M). Exercise with numbers and pages are from the class notes.

1. (C) Exercise 1.14 (p23)
2. (C) Exercise 5.3 (p87)
3. (C) Exercise 5.7 (p88)
4. (M) Exercise 6.5 (p101)
5. (C/M) Exercise 6.6 (p101)
6. (M) Exercise 9.1 (p158)
7. (M) Exercise 9.2 (p159)
8. (M) Exercise 10.4 (p194)
9. (M) Exercise 10.5 (p194)
10. (M) Exercise 11.1 (p205)
11. (M) Exercise 11.2 (p205)
12. (M) Exercise 11.3 (p205)
13. (M) Exercise 12.1 (p218)
14. (M) Exercise 12.2 (p218)
15. (M) Exercise 12.3 (p218)
16. (M) Exercise 12.4 (p219)