

References: various topics

Matrix analysis

[1] Horn, R. A., Johnson, C. R. Matrix analysis. Cambridge Univ. Press, Cambridge, 1985.

Probability

[2] Billingsley, P. Probability and measure. Third edition. Wiley Series in Probability and Mathematical Statistics. John Wiley & Sons, Inc., New York, 1995.

[3] Durrett, R. Probability: theory and examples. Second edition. Duxbury Press, Belmont, CA, 1996.

[4] Ross, S. M. Initiation aux probabilités. Presses Polytechniques et Universitaires Romandes, Lausanne, 1996.

Large deviations

[5] Dembo, A.; Zeitouni, O. Large deviations techniques and applications. Second edition. Applications of Mathematics (New York), 38. Springer-Verlag, New York, 1998.

[6] Talagrand, M. A new look at independence. Ann. Probab. 24 (1996), no. 1, 1–34.

Toeplitz and Hankel matrices

[7] Gray, R. M. On the asymptotic eigenvalue distribution of Toeplitz matrices. IEEE Trans. Inform. Theory 18 (1972), 725–730.

[8] Gray, R. M. Toeplitz and circulant matrices. <http://ee.stanford.edu/~gray/toeplitz.html>

[9] Grenander, U., Szegő, G. Toeplitz forms and their applications. Second edition. Chelsea Publishing Co., New York, 1984.

[10] Widom, H. Hankel Matrices. Trans. Amer. Math. Soc. 127 (1966), 179–?203.

[11] Wilf, H. S. Finite sections of some classical inequalities. Ergebnisse der Mathematik und ihrer Grenzgebiete, Band 52 Springer-Verlag, New York-Berlin 1970.

Links between random matrices and number theory

[12] Montgomery, H. L. Distribution of the zeros of the Riemann zeta function. Proceedings of the International Congress of Mathematicians (Vancouver, B. C., 1974), Vol. 1, pp. 379–381. Canad. Math. Congress, Montreal, Que., 1975.

[13] Odlyzko, A. M. On the distribution of spacings between zeros of the zeta function. Math. Comp. 48 (1987), no. 177, 273–308.