

# Random matrices and iterated random functions

Workshop, October 4 – October 7, 2011

## Tuesday, October 4, 2011

- 13:00 – 14:00    Registration: **Room 216**, Einsteinstr. 62
- 14:00            Opening, **Room M5**, Einsteinstr. 64
- 14:15            Emile Le Page (Vannes)  
*Tails of a stationary probability measure for  
an affine stochastic recursion on the line*
- 15:15            COFFEE BREAK, **Room 201 (SR 2)**
- 15:45            Yves Guivarc'h (Rennes)  
*On homogeneity at infinity of stationary  
measures for affine stochastic recursions*
- 16:45            Holger Kösters (Bielefeld)  
*Asymptotic properties of sample  
covariance matrices*

## Wednesday, October 5, 2011

- 9:00            Michael Stolz (Bochum)  
*Limit theorems for random elements of  
the compact classical groups*
- 10:00            COFFEE BREAK
- 10:30            Thomas Kriecherbauer (Bayreuth)  
*Universality of local eigenvalue statistics*
- 11:30            Roland Speicher (Saarbrücken)  
*Asymptotic eigenvalue distribution of random  
matrices and free stochastic analysis*
- 12:30            LUNCH
- FREE AFTERNOON

## Thursday, October 6, 2011

- 9:00 Wolfgang Woess (Graz)  
*Stochastic dynamical systems with weak contractivity properties*
- 10:00 COFFEE BREAK
- 10:30 Marc Peigné (Tours)  
*Conditioned random walk in Weyl chambers and renewal theory in a cone*
- 11:30 Sara Brofferio (Paris)  
*Brownian motion on the group  $\text{Sol}(p, q)$ : a simultaneously contractive and dilating IRF system*
- 12:30 LUNCH
- 14:30 Dariusz Buraczewski (Wrocław)  
*The linear stochastic equation  $R =_d \sum_{i=1}^N A_i R_i + B$  in the critical case*
- 15:30 COFFEE BREAK
- 16:00 Jeffrey Collamore (Copenhagen)  
*Tail estimates for stochastic fixed point equations*
- 17:00 Sebastian Mentemeier (Münster)  
*On multivariate random difference equations*
- 19:00 CONFERENCE DINNER  
**Restaurant Bakenhof**, Roxeler Str. 376

## Friday, October 7, 2011

- 9:00 Mariana Olvera-Cravioto (New York)  
*Tail asymptotics for solutions of stochastic fixed point equations on trees*
- 10:00 COFFEE BREAK
- 10:30 Ewa Damek (Wrocław)  
*On fixed points of generalized multidimensional affine recursions*
- 11:30 Gerold Alsmeyer (Münster)  
*The functional equation of the smoothing transform*