Random Matrices, Volume 142, Third Edition (Pure and Applied Mathematics)

Madan Lal Mehta

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This book gives a coherent and detailed description of analytical methods devised to study random matrices. These methods are critical to the understanding of various fields in in mathematics and mathematical physics, such as nuclear excitations, ultrasonic resonances of structural materials, chaotic systems, the zeros of the Riemann and other zeta functions. More generally they apply to the characteristic energies of any sufficiently complicated system and which have found, since the publication of the second edition, many new applications in active research areas such as quantum gravity, traffic and communications networks or stock movement in the financial markets.

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