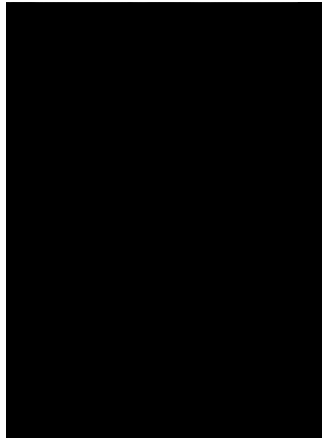




GENERAL SOCIETY MEETING

Friday 4 July 2014

CIPR, Russell Square, London



G.H. Hardy, LMS President 1926-1928 and 1939-1941

Nina Snaith (Bristol)

Title tbc

Percy Deift (NYU) – Hardy Lecturer

Universality in numerical computations with random data. Case studies.
(P.Deift, G.Menon, S.Olver and T. Trogdon)

Abstract: Universal fluctuations are shown to exist when well-known and widely
used numerical algorithms are applied with random data. Similar universal

behavior is shown in stochastic processes. $\mathbb{P}(\text{tr} A_n \leq t) \sim \text{erfc}(\frac{t - \text{tr} A_n}{\sqrt{n}})$ as $n \rightarrow \infty$.