THE LIMITING SPECTRAL DISTRIBUTION OF RANDOM BLOCK-MATRICES

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We call a random matrix, a random block-matrix, if it is made of a block structure whose entries are random matrices. I will show that empirical distribution of the eigenvalues of some random block-matrices converges weakly to a mixture of probability distributions with probability one. Different instances would appear as the limit is reached as the size of the block-matrix tends to infinity, the blocks' sizes tend to infinity or both of them iteratively.

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