Random Walks on Reductive Groups (Ergebnisse der Mathematik und ihrer Grenzgebiete. 3. Folge / A Series of Modern Surveys in Mathematics)

Yves Benoist, Jean-François Quint

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Under the assumption that the action of the matrices is semisimple – or, equivalently, that the Zariski closure of the group generated by these matrices is *reductive* - and under suitable moment assumptions, it is shown that the norm of the products of such random matrices satisfies a number of classical probabilistic laws.

This book includes necessary background on the theory of reductive algebraic groups, probability theory and operator theory, thereby providing a modern introduction to the topic.

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