CONTEMPORARY MATHEMATICS

458

Integrable Systems and Random Matrices

In Honor of Percy Deift

Conference on Integrable Systems, Random Matrices, and Applications in Honor of Percy Deift's 60th Birthday May 22–26, 2006 Courant Institute of Mathematical Sciences New York University, New York

> Jinho Baik Thomas Kriecherbauer Luen-Chau Li Kenneth D. T-R McLaughlin Carlos Tomei Editors



American Mathematical Society

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With best wishes to

Percy A. Deift

on the occasion of his 60^{th} birthday.

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Preface

This volume contains the proceedings of a conference on *Integrable Systems*, *Random Matrix Theory, and Applications* held in New York in May 2006. In addition to its scientific goals the conference served to celebrate the sixtieth birthday of Percy A. Deift and to honor his many profound contributions to mathematics.

The theory of integrable systems had its modern rebirth in the 1960's when the complete integrability of the Korteweg – de Vries equation was discovered and understood. Since that time, the theory has made many deep connections with diverse areas of mathematics and the theory of random matrices is one of them. A milestone in uncovering the beautiful relations between random matrices and integrable systems was the work of Baik, Deift and Johansson on the distribution of the length of the longest increasing subsequence of random permutations. Using the nonlinear steepest descent method for Riemann-Hilbert problems that was developed by Deift and Zhou in the context of integrable systems they found a surprising connection between random permutations and random matrices. This discovery triggered an enormous amount of research activities that continues to this day and that involves additional fields such as representation theory, orthogonal polynomials, spectral theory, operator theory, probability and statistics. It was the scientific purpose of this conference to bring researchers from these areas together in order to discuss recent developments as well as future directions of research.

The five-day conference attracted 100 participants from 15 countries. The program of the conference, audio and pdf files of most of the talks and a video of the Discussion Session can be found under $http://math.arizona.edu/\sim mcl/ISRMA.html$.

Finally, it is our happy task to thank those who made it all possible. We thank the American Institute of Mathematics and the Courant Institute of Mathematical Sciences for their support, both financial and infrastructural, which both got the ball rolling, and carried the conference through to its conclusion, and we thank the National Science Foundation for their support through grant NSF-DMS 0553069. It is also a pleasure to thank the staff of the Courant Institute for the excellent organization of the conference. Last (but certainly not least!) we express our gratitude to the participants of the conference who made it an memorable event, to the contributors to this volume and to Christine Thivierge and the AMS technical staff for their professional and most welcome help with editing these proceedings.

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This volume contains the proceedings of a conference held at the Courant Institute in 2006 to celebrate the 60th birthday of Percy A. Deift. The program reflected the wide-ranging contributions of Professor Deift to analysis with emphasis on recent developments in Random Matrix Theory and integrable systems. The articles in this volume present a broad view on the state of the art in these fields. Topics on random matrices include the distributions and stochastic processes associated with local eigenvalue statistics, as well as their appearance in combinatorial models such as TASEP, last passage percolation and tilings. The contributions in integrable systems mostly deal with focusing NLS, the Camassa-Holm equation and the Toda lattice. A number of papers are devoted to techniques that are used in both fields. These techniques are related to orthogonal polynomials, operator determinants, special functions, Riemann–Hilbert problems, direct and inverse spectral theory. Of special interest is the article of Percy Deift in which he discusses some open problems of Random Matrix Theory and the theory of integrable systems.



