

CONDITIONED RANDOM WALKS ON LINEAR GROUPS

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ABSTRACT

The purpose of this talk is to give fine limit theorems for the norm $||g_n \dots g_1||$ of a product of random matrices, under some conditioning. These limit theorems are stated in analogy with the case of sums $X_1 + \dots + X_n$ of real random variables. This is a joint work with Ion Grama and Hui Xiao.