Mathematical Physics

On High Moments and the Spectral Norm of Large Dilute Wigner Random Matrices

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We consider a dilute version of the Wigner ensemble of n-dimensional random matrices H such that each row has in average \rho_n non-zero elements. We study asymptotic properties of the spectral norm of H on the scale n^{-2/3} in the limit when \rho_n is of the order n^{-2/3(1+\epsilon)} with \epsilon >0.

Comments:	Revised version; proofs in more details, the general approach and a part of computations simplified; 54 pages, 1 figure; Version 3: a few misprints corrected
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