

Matrix Laguerre biorthogonal polynomials via the Riemann–Hilbert Problem

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Abstract: We use the Riemann–Hilbert problem, with jump supported on an appropriate curve in the complex plane, for characterizing the matrix biorthogonal polynomials. We apply this characterization for Matrix Laguerre weights and we derive the first and second order differential relations that the fundamental matrix, solution of the Riemann–Hilbert problem satisfies.

This is joint work with Amílcar Branquinho and Manuel Mañas.