

1154-60-2102

Galyna V. Livshyts, Konstantin Tikhomirov* (ktikhomirov6@gatech.edu) and **Roman Vershynin**. *Invertibility of inhomogeneous random matrices.*

Let A be an $n \times n$ random matrix with independent entries such that $\mathcal{L}(a_{ij}, 1) \leq b$ for some $b \in (0, 1)$, and $\mathbb{E}\|A\|_{HS}^2 \leq Kn^2$ for $K \geq 1$. We show that the smallest singular value $\sigma_n(A)$ of A satisfies

$$\mathbb{P}\left\{\sigma_n(A) \leq \frac{\varepsilon}{\sqrt{n}}\right\} \leq C\varepsilon + 2e^{-c\varepsilon}, \quad \varepsilon \geq 0,$$

where $c, C > 0$ may only depend on b and K . (Received September 17, 2019)