From Random Matrix Theory to Optimal Frequency Grids

Scalar sums of the form

$$\sum_{n=1}^{\infty} f(n)$$

with f being a continuous function appear in nearly every context of mathematics and physics. In many problems one has to resort to numerical summation techniques, for example if the function f(n) is the solution of some other complicated equation. In my talk I will present a new algorithm for numerical summation which is optimal for a large class of functions. The theory behind this algorithm has surprising connections to random matrix theory and matrix models in topological string theory. I will give some examples for the application of the algorithm and discuss its implications for random matrix theory and number theoretic applications.