Lectures on Random Matrices (Spring 2025)
Lecture 6: Double contour integral kernel. Steepest descent and local statistics

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Notes for the lecturer

1. GUE det structure
   2. Formulate Cauchy–Binet and Andreief
   3. Recall that $\rho_n = P_n$ and it is $(\det[\psi_i(x_j)]_{n\times n})^2$, then reproduce the proofs here.

1 Recap: Determinantal structure of the GUE

Last time, we proved the following result:

Theorem 1.1. *The GUE correlation functions are given by*

$$\rho_k(x_1,\ldots,x_k) = \det\Big[K_n(x_i,x_j)\Big]_{i,j=1}^{k},$$

with the correlation kernel

$$K_n(x,y) = \sum_{j=0}^{n-1} \psi_j(x)\psi_j(y).$$

Here

$$\psi_j(x) = \frac{1}{\sqrt{h_j}}\, p_j(x)\, e^{-x^2/4},$$

where $p_j(x)$ are the monic Hermite polynomials, and h_j are the normalization constants so that $\psi_j(x)$ are orthonormal in $L^2(\mathbb{R})$.

For this theorem, we need Cauchy–Binet summation formula and Andreief identity (which is essentially the same as Cauchy–Binet, but when summation is replaced by integration). Having these, we can write

$$\rho_k(x_1,\ldots,x_k) = \frac{n!}{(n-k)!}\int_{\mathbb{R}^{n-k}} p(x_1,\ldots,x_n)\, dx_{k+1}\cdots dx_n$$

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$$= \frac{1}{(n-k)!\,\widehat{Z}_{n,2}} \sum_{\substack{\sigma,\tau\in S_n \\ \sigma(k+1)=\tau(k+1),\ldots,\sigma(n)=\tau(n)}} \operatorname{sgn}(\sigma)\operatorname{sgn}(\tau)\prod_{i=1}^{k}\psi_{\sigma(i)-1}(x_i)\psi_{\tau(i)-1}(x_i)$$

$$= \mathrm{const}_n \sum_{I\subseteq[n],\,|I|=k}\ \sum_{\sigma',\tau'\in S(I)} \operatorname{sgn}(\sigma')\operatorname{sgn}(\tau')\prod_{i=1}^{k}\psi_{\sigma'(i)-1}(x_i)\psi_{\tau'(i)-1}(x_i)$$

$$= \mathrm{const}_n \sum_{I\subseteq[n],\,|I|=k} \det\left[\psi_{i_\alpha}(x_j)\right]_{\alpha,j=1}^{k} \det\left[\psi_{i_\alpha}(x_j)\right]_{\alpha,j=1}^{k},$$

where $I=\{i_1,\ldots,i_k\}$ is a subset of $[n]$ of size k, and $S(I)$ is the set of permutations of I. The last sum of products of two determinants is written by the Cauchy–Binet formula as

$$\mathrm{const}_n\cdot\det\left[\sum_{j=0}^{n-1}\psi_j(x_\alpha)\psi_j(x_\beta)\right]_{\alpha,\beta=1}^{k},$$

and finally the constant is equal to 1 by Andreief identity.

2 Double Contour Integral Representation for the GUE Kernel

2.1 One contour integral representation for Hermite polynomials

Recall that the GUE kernel is defined by

$$K_N(x,y)=\sum_{n=0}^{N-1}\psi_n(x)\psi_n(y),$$

with the orthonormal functions

$$\psi_n(x)=\frac{1}{\sqrt{h_n}}\,p_n(x)\,e^{-x^2/4},$$

where the (monic, probabilists') Hermite polynomials are given by

$$p_n(x)=(-1)^n e^{x^2/2}\frac{d^n}{dx^n}\,e^{-x^2/2},$$

and satisfy the generating function

$$\exp\Bigl(xt-\frac{t^2}{2}\Bigr)=\sum_{n\ge 0}p_n(x)\frac{t^n}{n!}.$$

By Cauchy's integral formula we can write

$$p_n(x)=\frac{n!}{2\pi i}\oint_C\frac{\exp\Bigl(xt-\frac{t^2}{2}\Bigr)}{t^{n+1}}\,dt,$$

where the contour C is a simple closed curve encircling the origin. Therefore,

$$\psi_n(x)=\frac{1}{\sqrt{h_n}}\,p_n(x)\,e^{-x^2/4}=\frac{e^{-x^2/4}}{\sqrt{h_n}}\frac{n!}{2\pi i}\oint_C\frac{\exp\Bigl(xt-\frac{t^2}{2}\Bigr)}{t^{n+1}}\,dt.$$

2.2 Another contour integral representation for Hermite polynomials

Note also that

$$\int_{-\infty}^{\infty} e^{-t^2+\sqrt{2}i\,t\,x}\,dt = \sqrt{\pi}\,e^{-x^2/2}.$$

Differentiating both sides n times with respect to x (and using the fact that in our convention the Gaussian appears with $x^2/2$) yields

$$\frac{d^n}{dx^n}\Big(e^{-x^2/2}\Big) = \frac{1}{\sqrt{\pi}}\int_{-\infty}^{\infty}\Big(\sqrt{2}i\,t\Big)^n e^{-t^2+\sqrt{2}i\,t\,x}\,dt.$$

Changing variables via $s = i\,t$ (so that $t = -i\,s$ and $dt = -i\,ds$) one obtains

$$\frac{d^n}{dx^n}\Big(e^{-x^2/2}\Big) = \frac{(\sqrt{2})^n}{i\sqrt{\pi}}\int_{-i\infty}^{i\infty} s^n\,e^{s^2+\sqrt{2}\,s\,x}\,ds.$$

Multiplying by $(-1)^n e^{x^2/2}$ we deduce that

$$p_n(x) = (-1)^n e^{x^2/2}\frac{d^n}{dx^n}\Big(e^{-x^2/2}\Big) = \frac{i\,(\sqrt{2})^n\,e^{x^2/2}}{\sqrt{\pi}}\int_{-i\infty}^{i\infty} s^n\,e^{s^2-\sqrt{2}\,s\,x}\,ds. \tag{2.1}$$

Now, recall that the orthonormal functions are defined as

$$\psi_n(x) = \frac{1}{\sqrt{h_n}}\,p_n(x)\,e^{-x^2/4},$$

so that by (2.1)

$$\psi_n(x) = \frac{i\,e^{x^2/4}}{\sqrt{\pi\,h_n}}\int_{-i\infty}^{i\infty}(\sqrt{2}s)^n\,e^{s^2-\sqrt{2}\,s\,x}\,ds = \frac{i\,e^{x^2/4}}{\sqrt{2\pi\,h_n}}\int_{-i\infty}^{i\infty} s^n\,e^{s^2/2-s\,x}\,ds.$$

2.3 Double contour integral representation for the GUE kernel

We have (Problem **??**)

$$h_n = \int_{-\infty}^{\infty} p_n(x)^2\,e^{-x^2/2}\,dx = n!\sqrt{2\pi}.$$

Therefore, we can sum up the kernel (another proof of the Christoffel–Darboux formula):

$$\begin{aligned}
K_n(x,y) &= \sum_{k=0}^{n-1}\psi_k(x)\psi_k(y)\\
&= \sum_{k=0}^{n-1}\frac{e^{-x^2/4}}{\sqrt{h_k}}\frac{k!}{2\pi i}\oint_C \frac{\exp\Big(xt-\frac{t^2}{2}\Big)}{t^{k+1}}\,dt\,\frac{i\,e^{y^2/4}}{\sqrt{2\pi\,h_k}}\int_{-i\infty}^{i\infty} s^k\,e^{s^2/2-s\,y}\,ds\\
&= e^{(y^2-x^2)/4}\sum_{k=0}^{n-1}\frac{1}{4\pi^2}\oint_C \frac{\exp\Big(xt-\frac{t^2}{2}\Big)}{t^{k+1}}\,dt\int_{-i\infty}^{i\infty} s^k\,e^{s^2/2-s\,y}\,ds.
\end{aligned}$$

We can now extend the sum to $k = -\infty$, and get a formula for the GUE kernel as a double contour integral:

$$K_n(x,y) = \frac{e^{(y^2-x^2)/4}}{4\pi^2} \oint_C \int_{-\mathbf{i}\infty}^{\mathbf{i}\infty} \frac{\exp\left\{\frac{s^2}{2} - sy - \frac{t^2}{2} + tx\right\}}{s-t} \left(\frac{s}{t}\right)^n ds\, dt.$$

Details will be in the next Lecture 6.

Remark 2.1. Many other versions of the GUE / unitary invariant ensembles admit determinantal structure:

1. The GUE corners process [JN06]
2. The Dyson Brownian motion (e.g., add a GUE to a diagonal matrix) [NF98]
3. GUE corners plus a fixed matrix [FF14]
4. Corners invariant ensembles with fixed eigenvalues $UDU^{\dagger}$, where D is a fixed diagonal matrix and U is Haar distributed on the unitary group [Met13]

F Problems (due DATE)

References

[FF14] P. Ferrari and R. Frings, *Perturbed GUE minor process and Warren's process with drifts*, J. Stat. Phys **154** (2014), no. 1-2, 356–377. arXiv:1212.5534 [math-ph]. ↑4

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