

$$\lambda_1^n \leq \lambda_2^n \leq \dots \leq \lambda_N^n$$

$$L_N = \frac{1}{N} \sum_{i=1}^N \delta_{\lambda_i}$$

$$\bar{L}_N = \mathbb{E} L_N$$

$$\langle \bar{L}_N, e^s \cdot \rangle = \int e^{sx} d\bar{L}_N$$

$$\langle \bar{L}_N, e^s \cdot \rangle = \sum_{k=0}^{\infty} \underbrace{\binom{2k}{k} \frac{1}{k+1} b_k^{(n)} \frac{s^{2k}}{(2k)!}}_{\langle \bar{L}_N, x^{2k} \rangle}$$

Harris - Zagier relations:

$$b_{k+1}^{(n)} = b_k^{(n)} + \frac{k(k+1)}{4n^2} b_{k-1}^{(n)} \geq b_k^{(n)}$$

$$\left. \begin{aligned} b_k^{(n)} &\leq b_{k+1}^{(n)} \leq \left(1 + \frac{k(k+1)}{4n^2}\right) b_k^{(n)} \\ &\leq e^{\frac{k(k+1)}{4n^2}} b_k^{(n)} \end{aligned} \right\}$$

$$\begin{aligned} b_0^{(n)} &= 1 \\ b_k^{(n)} &\leq e^{\frac{(1+1)}{4n^2} + \frac{2(2+1)}{4n^2} + \dots + \frac{(k-1)k}{4n^2}} b_0^{(n)} \\ &\leq e^{\frac{(1^2+2^2+\dots+k^2)/4n^2}{3 \cdot 4n^2}} = e^{\frac{(k+1)^3}{3 \cdot 4n^2}} = e^{\frac{(k+1)^3}{12N^2}} \leq e^{\frac{j(j+1)^2}{12}} \leq e^{j(j+1)^2} \approx e^{ck^2/N^2} \quad c > \frac{1}{12} \end{aligned}$$

$$\frac{\lambda_N^n}{\sqrt{N}} > 2 + \epsilon \quad \frac{\lambda_N^n}{\sqrt{N}} \xrightarrow{P} 2$$

$$\begin{aligned} \text{r.v.s: } \left[ \left( \frac{\lambda_N^n}{\sqrt{N}} - 2 \right)^{2/3} \right] &\text{ tight} \\ \rightarrow P\left( \frac{\lambda_N^n}{2\sqrt{N}} - 1 \geq \delta N^{-2/3} \right) &\leq C e^{-c\delta} \\ \rightarrow P\left( \frac{\lambda_N^n}{2\sqrt{N}} \geq e^{\epsilon N^{2/3}} \right) &\leq C e^{-c'\epsilon} \end{aligned}$$

$$\langle \bar{L}_N, e^s \cdot \rangle = \sum_{k=0}^{\infty} \frac{b_k^{(n)}}{k+1} \binom{2k}{k} \frac{s^{2k}}{(2k)!}$$

$$b_k^{(n)} \leq e^{ck^2/N^2} \quad c > \frac{1}{12}$$

$$P\left( \frac{\lambda_N^n}{2\sqrt{N}} \geq e^{\epsilon N^{2/3}} \right)$$

$$\text{Markov with exponent 2!} \leq \mathbb{E} \left[ \frac{\lambda_N^n}{2\sqrt{N}} e^{\epsilon N^{2/3}} \right]^{2k}$$

$$= \frac{e^{-2\epsilon N^{2/3}k}}{2^{2k}} \cdot \mathbb{E} \left[ \frac{\lambda_N^n}{\sqrt{N}} \right]^{2k} \quad (i)$$

$$L_N = \frac{1}{N} \sum \delta_{\left(\frac{\lambda_i}{\sqrt{N}}\right)}$$

$$\langle L_N, x^{2k} \rangle = \frac{1}{N} \sum_{i=1}^N \left( \frac{\lambda_i}{\sqrt{N}} \right)^{2k}$$

$$\langle \bar{L}_N, x^{2k} \rangle = \mathbb{E} \langle L_N, x^{2k} \rangle = \frac{1}{N} \sum_{i=1}^N \mathbb{E} \left[ \left( \frac{\lambda_i}{\sqrt{N}} \right)^{2k} \right]$$

$$\geq \frac{1}{N} \mathbb{E} \left[ \left( \frac{\lambda_N^n}{\sqrt{N}} \right)^{2k} \right]$$

$$P\left( \frac{\lambda_N^n}{2\sqrt{N}} \geq e^{\epsilon N^{2/3}} \right) \leq \frac{e^{-2\epsilon k N^{2/3}}}{2^{2k}} \mathbb{E} \left[ \frac{\lambda_N^n}{\sqrt{N}} \right]^{2k}$$

$$b_k^{(n)} \leq e^{\frac{1}{12} k^3 / N} \leq e^{-2\epsilon k N^{2/3}} \quad N^x$$

$$\binom{2k}{k} \approx \frac{2^{2k}}{\sqrt{k}} \quad \frac{b_k^{(n)} \binom{2k}{k}}{(k+1) \binom{2k}{k}}$$

$$\frac{e^{-2\epsilon k N^{2/3}}}{2^{2k}} \frac{1}{\sqrt{k}} e^{\frac{1}{12} k^3 / N} \binom{2k}{k}$$

$$C 2^{-2k} \frac{1}{(k+1)} \frac{2^{2k} N}{\sqrt{k}} e^{-2\epsilon k N^{2/3} + \frac{1}{12} k^3 / N}$$

$$= C N^{-3/2} k^{-3/2} e^{-2\epsilon k N^{2/3} + \frac{1}{12} k^3 / N}$$

$$k = N^{2/3}, \quad k^2 = N^{4/3} \epsilon^{3/2} \beta$$

$$= C \frac{N \epsilon^{-3/4}}{N} e^{-2\epsilon N^{2/3} \epsilon^{3/2} + \frac{1}{12} N \epsilon^{3/2} / N^{2/3}}$$

$$= C \frac{1}{\epsilon^{3/4}} e^{-\left(2 - \frac{1}{12}\right) \epsilon^{3/2}}$$

$$= C \frac{1}{\epsilon^{3/4}} e^{-c' \epsilon^{3/2}}$$

$$P\left( \frac{\lambda_N^n}{\sqrt{N}} \geq e^{\epsilon N^{2/3}} \right) \leq \frac{1}{C \epsilon^{-3/4} e^{-c' \epsilon^{3/2}}}$$

$$\leq C \epsilon^{-3/4} e^{-\frac{1}{12} \epsilon^{3/2}} \quad \left| \begin{array}{l} c' \approx -\frac{23}{12} \\ c^* = -\frac{1}{12} \end{array} \right.$$

$$-2\epsilon k N^{2/3} + \frac{1}{12} k^3 / N$$

$$-2\epsilon N^{2/3} + \frac{1}{12} k^2 / N^2$$

$$\frac{1}{4} k^2 / N^2 = 2\epsilon N^{2/3}$$

$$k^2 = 8 \epsilon N^{2-2/3}$$

$$= 8 \epsilon N^{4/3}$$

$$k = \sqrt{8} \epsilon^{1/2} N^{2/3}$$

$$-2\epsilon N^{2/3} \sqrt{8} \epsilon^{1/2} N^{2/3} + \frac{1}{12} 8 \epsilon^{3/2} N^2 / N^2$$

$$= \left( -2\sqrt{8} + \frac{2}{3} \right) \epsilon^{3/2}$$

$$P\left( \frac{\lambda_N^n}{2\sqrt{N}} \geq e^{\epsilon N^{2/3}} \right) \leq C e^{-\frac{1}{\epsilon^{3/4}}}$$

$$\approx 1 + \epsilon N^{2/3} \quad -x-$$

Harris - Zagier Relations

$$\langle \bar{L}_N, e^s \cdot \rangle = \frac{e^{-t/2}}{e^{s^2/2N} \sum_{k=0}^{N-1} \frac{1}{k+1} \binom{2k}{k} \frac{(N-1)^k}{N^k} \frac{s^{2k}}{(2k)!}}$$

$$\frac{N^k}{N^k} = N(N-1) \dots (N-k+1)$$

$$\langle \bar{L}_N, e^s \cdot \rangle = \sum_{k=0}^{\infty} \frac{1}{k+1} \binom{2k}{k} b_k^{(n)} \frac{s^{2k}}{(2k)!}$$

$$F_n(t) = \sum_{k=0}^{\infty} \frac{(-1)^k}{(k+1)!} \binom{n-1}{k} t^k \quad (\star)$$

$$\left( t \frac{d^2}{dt^2} + (2-t) \frac{d}{dt} + (n-1) \right) F_n(t) = 0$$

$$\Phi_n(t) = e^{-t/2} F_n(t)$$

$$\Phi_n(-s^2/N) = \langle \bar{L}_N, e^s \cdot \rangle$$

$$\left( 4t \frac{d^2}{dt^2} + 8 \frac{d}{dt} + 4(n-t) \right) \Phi_n(t) = 0$$

$$\Phi_n(t) = \sum_{k=0}^{\infty} a_k t^k$$

$$4t \sum_{k=0}^{\infty} a_k k(k-1) t^{k-2} + 8 \sum_{k=0}^{\infty} a_k k t^{k-1} + 4(n-t) \sum_{k=0}^{\infty} a_k t^k = 0$$

$$4(k+1)(k+2) a_{k+1} + 4n a_k - a_{k-1} = 0$$

$$n = N \quad \frac{(-1)^k a_k (2k)!}{N^k} = \frac{b_k^{(n)} \binom{2k}{k}}{k+1 \binom{2k}{k}}$$

Christoffel - Darboux formula

$$\langle \bar{L}_N, f \rangle = \frac{1}{N} \mathbb{E} \left[ \sum_{i=1}^N f\left(\frac{\lambda_i}{\sqrt{N}}\right) \right] \quad \begin{array}{l} X \rightarrow \text{GUE} \\ \lambda_1 \leq \dots \leq \lambda_N \\ \text{uniformly distributed} \end{array}$$

$$\text{substitute } y = \frac{x}{\sqrt{N}} = \frac{1}{N} \mathbb{E} f\left(\frac{\lambda_i}{\sqrt{N}}\right) \quad \rho(\lambda_1, \dots, \lambda_N)$$

$$= \frac{1}{N} \int f\left(\frac{x}{\sqrt{N}}\right) K^{(n)}(x, x) dx = \frac{1}{n!} \det K^{(n)}(\lambda_i, \lambda_j)$$

$$= \frac{1}{N} \int f(y) (\dots) dy \quad \rho(\lambda) = \frac{(n-1)!}{n!} K^{(n)}(\lambda, \lambda)$$

$$K^{(n)}(x, y) = \sum_{k=0}^{n-1} \psi_k(x) \psi_k(y)$$

$$H_k(x) = \text{monic polynomial of degree } k$$

$$\int_{\mathbb{R}} H_k(x) H_\ell(x) e^{-x^2/2} dx = \sqrt{2\pi} k! \delta_{k\ell}$$

$$\psi_k(x) = e^{-x^2/4} H_k(x) \frac{1}{\sqrt{2\pi} k!}$$

$$\int \psi_k(x) \psi_\ell(x) dx = \delta_{k\ell}$$

$$\int |\psi_k|^2 dx = 1$$

$$K^{(n)}(x, y) = \left[ \sum_{k=0}^{n-1} \psi_k(x) \psi_k(y) \right]$$

$$\frac{1}{N} \int f\left(\frac{x}{\sqrt{N}}\right) K^{(n)}(x, x) dx \quad y = \frac{x}{\sqrt{N}}$$

$$\int f(y) \frac{1}{N} K^{(n)}(y\sqrt{N}, y\sqrt{N}) \sqrt{N} dy$$

$$\langle \bar{L}_N, f \rangle = \int f(y) \left[ \frac{1}{\sqrt{N}} K^{(n)}(y\sqrt{N}, y\sqrt{N}) \right] dy$$

$$\text{density of } \bar{L}_N$$

Christoffel - Darboux

$$H_{n+1}(x) = x H_n(x) - n H_{n-1}(x)$$

$$H_n(y) H_{n+1}(x) = x H_n(y) H_n(x) - n H_n(y) H_{n-1}(x)$$

$$H_n(x) H_{n+1}(y) = y H_n(x) H_n(y) - n H_n(x) H_{n-1}(y)$$

$$H_n(y) H_{n+1}(x) - H_n(x) H_{n+1}(y) = (x-y) H_n(x) H_n(y) + n [H_{n-1}(y) H_n(x) - H_n(y) H_{n-1}(x)]$$

$$\frac{H_n(y) H_{n+1}(x) - H_n(x) H_{n+1}(y)}{n!(x-y)} = \frac{1}{n!} H_n(x) H_n(y) + \frac{1}{(n-1)!} [H_{n-1}(y) H_n(x) - H_n(y) H_{n-1}(x)]$$

$$\sum_{k=0}^{n-1} \frac{1}{k!} H_k(x) H_k(y) = \frac{H_n(x) H_{n-1}(y) - H_{n-1}(x) H_n(y)}{(n-1)!(x-y)}$$

$$\psi_k(x) = e^{-x^2/4} H_k(x) \frac{1}{\sqrt{k!}} \quad \sqrt{N!} \sqrt{(N-n)!}$$

$$\sum_{k=0}^{n-1} \psi_k(x) \psi_k(y) = \frac{\psi_n(x) \psi_{n-1}(y) - \psi_{n-1}(x) \psi_n(y)}{(n-1)!(x-y)}$$

$$= \sqrt{N} \frac{(\psi_n(x) \psi_{n-1}(y) - \psi_{n-1}(x) \psi_n(y))}{x-y}$$

$$\sum_{k=0}^{n-1} \psi_k(x) \psi_k(y) = \frac{\sqrt{N}}{x-y} [\psi_n(x) \psi_{n-1}(y) - \psi_{n-1}(x) \psi_n(y)]$$

$$f_n(x) = (A_n + B_n x) f_n(x)$$

Thus we have

clearly

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