Week 6

Due on Week 7

Exercise 1: **Eigenproblem**

Consider a random Hermitian matrix A of size N.

- (a) Diagonalize A and store the N eigenvalues λ_i in increasing order.
- (b) Compute the normalized spacings between eigenvalues $s_i = \Delta \lambda_i / \bar{\Delta \lambda}$ where

$$\Delta \lambda_i = \lambda_{i+1} - \lambda_i,$$

and $\Delta \bar{\lambda}$ is the average $\Delta \lambda_i$.

(c) Optional: Compute the average spacing $\Delta \bar{\lambda}$ locally, i.e., over a different number of levels around λ_i (i.e. N/100, N/50, N/10...N) and compare the results of next exercise for the different choices.

Week 6

Due on Week 7

Exercise 1: **Eigenproblem**

Consider a random Hermitian matrix A of size N.

Normal Gaussian

Week 6

distributed elements

Due on Week 7

Exercise 1: Eigenproblem

Consider a random Hermitian matrix A of size N.

Week 6

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(a) Diagonalize A and store the N eigenvalues λ_i in increasing order.

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Compile using lapack library (-llapack)

call dsyev('V','U', N, matr, lda, eig, wkopt, lwork, iinfo)

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(c) Optional: Compute the average spacing $\Delta \lambda$ locally, i.e., over a different number of levels around λ_i (i.e. N/100, N/50, N/10...N) and compare the results of next exercise for the different choices.

Study P(s), the distribution of the s_i defined in the previous exercise, accumulating values of s_i from different random matrices of size at least N = 1000.

- (a) Compute P(s) for a random HERMITIAN matrix.
- (b) Compute P(s) for a DIAGONAL matrix with random real entries.
- (c) Fit the corresponding distributions with the function:

$$P(s) = as^{\alpha} \exp(-bs^{\beta})$$

and report α, β, a, b .

(d) Optional: Compute and report the average $\langle r \rangle$ of the following quantity

$$r_i = \frac{\min(\Delta \lambda_i, \Delta \lambda_{i+1})}{\max(\Delta \lambda_i, \Delta \lambda_{i+1})}$$

for the cases considered above. Compare the average $\langle r \rangle$ that you obtain in the different cases. Hint: if necessary neglect the first matrix eigenvalue.

Study P(s), the distribution of the s_i defined in the previous exercise, accumulating values of s_i from different random matrices of size at least N = 1000.

Difference between

- Histogram
- Normalized histogram
- Probability distribution

Study P(s), the distribution of the s_i defined in the previous exercise, accumulating values of s_i from different random matrices of size at least N = 1000.

(a) Compute P(s) for a random HERMITIAN matrix. Complex vs real?

Study P(s), the distribution of the s_i defined in the previous exercise, accumulating values of s_i from different random matrices of size at least N = 1000.

- (a) Compute P(s) for a random HERMITIAN matrix.
- (b) Compute P(s) for a DIAGONAL matrix with random real entries.

OPT: Same eigenvalues distribution?

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```
INTEGER :: i,j,k,iinfo,lwork
DOUBLE PRECISION , ALLOCATABLE, DIMENSION(:) :: work, wkopt
allocate(wkopt(1))

lwork=-1

call dsyev('V','U', N, matr, lda, eig, wkopt, lwork, iinfo)

lwork = int(wkopt(1))
allocate(work(lwork))
call dsyev('V','U',\nabla, matr, lda, eig, work, lwork, iinfo)

deallocate(work)
deallocate(wkopt)
```